

## OmniCorp

1. Cover Page
  - a. Team Members
    - i. Gary Qian
    - ii. Eric Tsai
  - b. Section
    - i. 315
    - ii. 315
  - c. Email
    - i. [gqian1@jhu.edu](mailto:gqian1@jhu.edu)
    - ii. [etsai7@jhu.edu](mailto:etsai7@jhu.edu)
  - d. Description of application domain
    - i. Stock Market data analysis system where users will be able to query the information of a certain stock and its prices depending on the given parameters such as high/low prices or on certain dates. The stocks are also able to provide information regarding the company such as its location and number of employees. Stock data is massive due to its long history.
  - e. <https://github.com/GaryQian/Omnicorp>
2. For our project, we will be using financial stock data with its high/low prices as well as adjusted prices to populate the data. Additional data includes the volume of the stock on each day as well as split and dividend information. The data comes from various files some with the prices and others with information related to the company of that stock. With this information, we can query for specific stocks meeting a certain price range or stock values within a date range. Certain calculations can also be queried. Our system allows full access to all stock data dating back almost a century. Due to the large domain, came up with a fragmentation system to greatly improve query speeds.
3. Source of Data
  - a. <https://www.quandl.com/data/EOD-End-of-Day-US-Stock-Prices>
  - b. The dataset was provided through .csv files which we parsed and extracted the financial data through a python script. The data was fragmented across multiple tables with each row storing a shard of the data for the stock on a given day.
  - c. Metadata of companies was manually curated for a subset of the companies to provide supplementary info regarding location, CEO, employee count and more.
4. Running the code:
  - a. To generate the SQL, the user can run the parse.py which will take an argument which will populate the database up to what the user specifies. For example, to prevent exceeding the storage limit, we test with 1,000,000 data inserts. Make sure to download the data, which is 1.7 GB. Note: Since we dealt with big data, the data insertion and preprocessing steps can take significant amounts of time. Our shard of 1,000,000 csv rows took 6hrs to insert using the mysql command line. This can be improved if there is no buffer to print to.
  - b. Start the apache server

- c. Open up Home.html and enter the values to the appropriate field
- 5. We specialize in data-mining and extraction of real data from online sources. The financial data is stock data over the course of all time for every stock listed on the NASDAQ and NYSE. This dataset is massive which requires an efficient system to parse and load into the database within a reasonable time limit. Our queries allow penetration to extract highly specific information rapidly. To make these queries efficient, we fragment the data across multiple tables to reduce tuple size, disk IO, memory usage, and increase efficiency
- 6. Selling Points
  - a. Full access to vast amounts of data
  - b. Vertical Fragmentation across multiple tables to reduce tuple size which means faster joins and lower memory usage.
  - c. Intermediate access to SQL insertion
  - d. Rapid updatability - able to add new data on easily and will stay up to date with stock trends by simply appending to current dataset.
- 7. Limitations
  - a. Due to fragmenting the data, the database requires more storage for storing all the keys redundantly. This adds extra storage overhead as well as requiring multiple insertions of the same data into the database.

#### 8. DB Tables

```
a. drop table Prices;
create table Prices (
    tick    VARCHAR(5),
    date    VARCHAR(10),
    open    FLOAT,
    close   FLOAT,
    high    FLOAT,
    low     FLOAT
);
```

```
drop table Volume;
create table Volume (
    tick    VARCHAR(5),
    date    VARCHAR(10),
    volume  FLOAT,
    adjvolume FLOAT
);
```

```
drop table Misc;
create table Misc (
    tick    VARCHAR(5),
    date    VARCHAR(10),
    divi    FLOAT,
    splitratio FLOAT
```

```
);
```

```
drop table AdjPrices;
```

```
create table AdjPrices (  
    tick    VARCHAR(5),  
    date    VARCHAR(10),  
    aopen   FLOAT,  
    aclose  FLOAT,  
    ahigh   FLOAT,  
    alow    FLOAT  
);
```

```
drop table Company;
```

```
create table Company (  
    tick    VARCHAR(5),  
    name    VARCHAR(25),  
    hqkey   VARCHAR(10),  
    employees INTEGER,  
    CEO     VARCHAR(20),  
    founddate VARCHAR(10)  
);
```

```
drop table Location;
```

```
create table Location (  
    hqkey   VARCHAR(10),  
    city    VARCHAR(15),  
    state   VARCHAR(10),  
    country VARCHAR(10)  
);
```

9.

Front Page:

**SHOW ALL TICKER INFORMATION**

TICKER:

**FIND A TICKER ON A SPECIFIC DATE**

TICKER:  DATE:

**FIND A TICKER ON A SPECIFIC DATE RANGE**

TICKER:  STARTDATE:  ENDDATE:

**FIND TICKERS WITH GREATER OR EQUAL CLOSING PRICES**

CLOSINGPRICE:

**FIND TICKERS WITH LESSER OR EQUAL CLOSING PRICES**

Outputs:

a. All Ticker

| Ticker | Date       | Open Price | Close Price | High  | Low   | Volume   | Adjusted Volume | Dividend | Split-Ratio | Adjusted Open | Adjusted Close | Adjusted High | Adjusted Low |
|--------|------------|------------|-------------|-------|-------|----------|-----------------|----------|-------------|---------------|----------------|---------------|--------------|
| A      | 1999-11-18 | 45.5       | 44          | 50    | 40    | 44739900 | 44739900        | 0        | 1           | 51.1051       | 50.0797        | 54.1814       | 27.3452      |
| A      | 1999-11-19 | 42.94      | 40.38       | 43    | 39.81 | 10897100 | 10897100        | 0        | 1           | 29.355        | 27.6049        | 29.396        | 27.2153      |
| A      | 1999-11-22 | 41.31      | 44          | 44    | 40.06 | 4705200  | 4705200         | 0        | 1           | 28.2407       | 30.0797        | 30.0797       | 27.3862      |
| A      | 1999-11-23 | 42.5       | 40.25       | 43.63 | 40.25 | 4274400  | 4274400         | 0        | 1           | 29.0542       | 27.5161        | 29.8267       | 27.5161      |
| A      | 1999-11-24 | 40.13      | 41.06       | 41.94 | 40    | 3464400  | 3464400         | 0        | 1           | 27.434        | 28.0698        | 28.6714       | 27.3452      |
| A      | 1999-11-26 | 40.88      | 41.19       | 41.5  | 40.75 | 1237100  | 1237100         | 0        | 1           | 27.9468       | 28.1587        | 28.3706       | 27.8579      |
| A      | 1999-11-29 | 41         | 42.13       | 42.44 | 40.56 | 2914700  | 2914700         | 0        | 1           | 28.0288       | 28.8013        | 29.0132       | 27.728       |
| A      | 1999-11-30 | 42         | 42.19       | 42.94 | 40.94 | 3083000  | 3083000         | 0        | 1           | 28.7124       | 28.8423        | 29.355        | 27.9878      |
| A      | 1999-12-01 | 42.19      | 42.94       | 43.44 | 41.88 | 2115400  | 2115400         | 0        | 1           | 28.8423       | 29.355         | 29.6968       | 28.6304      |
| A      | 1999-12-02 | 43.75      | 44.13       | 45    | 43.19 | 2195900  | 2195900         | 0        | 1           | 29.9088       | 30.1685        | 30.7633       | 29.5259      |
| A      | 1999-12-03 | 44.94      | 44.5        | 45.69 | 44.31 | 2175700  | 2175700         | 0        | 1           | 30.7223       | 30.4215        | 31.235        | 30.2916      |
| A      | 1999-12-06 | 45.25      | 45.75       | 46.44 | 45.19 | 1610000  | 1610000         | 0        | 1           | 30.9342       | 31.276         | 31.7477       | 30.8932      |
| A      | 1999-12-07 | 45.75      | 45.25       | 46    | 44.31 | 1585100  | 1585100         | 0        | 1           | 31.276        | 30.9342        | 31.4469       | 30.2916      |
| A      | 1999-12-08 | 45.25      | 45.19       | 45.63 | 44.81 | 1350400  | 1350400         | 0        | 1           | 30.9342       | 30.8932        | 31.194        | 30.6334      |
| A      | 1999-12-09 | 45.25      | 45.81       | 45.94 | 45.25 | 1451400  | 1451400         | 0        | 1           | 30.9342       | 31.317         | 31.4059       | 30.9342      |
| A      | 1999-12-10 | 45.69      | 44.75       | 45.94 | 44.75 | 1190800  | 1190800         | 0        | 1           | 31.235        | 30.5924        | 31.4059       | 30.5924      |
| A      | 1999-12-13 | 45.5       | 45.5        | 46.25 | 44.38 | 2875900  | 2875900         | 0        | 1           | 31.1051       | 31.1051        | 31.6178       | 30.3395      |
| A      | 1999-12-14 | 45.38      | 43          | 45.38 | 42.06 | 1665900  | 1665900         | 0        | 1           | 31.0231       | 29.396         | 31.0231       | 28.7534      |
| A      | 1999-12-15 | 42         | 41.69       | 42.31 | 41    | 2087100  | 2087100         | 0        | 1           | 28.7124       | 28.5005        | 28.9243       | 28.0288      |
| A      | 1999-12-16 | 42         | 47.25       | 48    | 42    | 1848300  | 1848300         | 0        | 1           | 28.7124       | 32.3015        | 32.8142       | 28.7124      |
| A      | 1999-12-17 | 46.38      | 45.94       | 47.12 | 45.44 | 2652400  | 2652400         | 0        | 1           | 31.7067       | 31.4059        | 32.2126       | 31.0641      |
| A      | 1999-12-20 | 46.25      | 46.88       | 46.94 | 46.13 | 856100   | 856100          | 0        | 1           | 31.6178       | 32.0485        | 32.0895       | 31.5358      |
| A      | 1999-12-21 | 46.69      | 46.63       | 46.69 | 46    | 1616200  | 1616200         | 0        | 1           | 31.9186       | 31.8776        | 31.9186       | 31.4469      |
| A      | 1999-12-22 | 46.63      | 47.56       | 47.56 | 46.31 | 1363200  | 1363200         | 0        | 1           | 31.8776       | 32.5134        | 32.5134       | 31.6589      |
| A      | 1999-12-23 | 47.5       | 49.75       | 50    | 47.44 | 1544700  | 1544700         | 0        | 1           | 32.4724       | 34.0105        | 34.1814       | 32.4314      |
| A      | 1999-12-27 | 49.94      | 52.81       | 53.19 | 49.56 | 1451800  | 1451800         | 0        | 1           | 34.1404       | 36.1024        | 36.3622       | 33.8806      |
| A      | 1999-12-28 | 54.25      | 61.5        | 61.5  | 53.94 | 2546500  | 2546500         | 0        | 1           | 37.0869       | 42.0432        | 42.0432       | 36.8749      |
| A      | 1999-12-29 | 63         | 72          | 79.06 | 62.94 | 7524000  | 7524000         | 0        | 1           | 43.0686       | 49.2213        | 54.0477       | 43.0276      |
| A      | 1999-12-30 | 76         | 79.25       | 80    | 74.25 | 4771900  | 4771900         | 0        | 1           | 51.9558       | 54.1776        | 54.6903       | 50.7594      |
| A      | 1999-12-31 | 79.5       | 77.31       | 79.94 | 76.25 | 1381400  | 1381400         | 0        | 1           | 54.3485       | 52.8514        | 54.6493       | 52.1267      |
| A      | 2000-01-03 | 78.75      | 72          | 78.94 | 67.58 | 3343600  | 3343600         | 0        | 1           | 53.8358       | 49.2213        | 53.9657       | 46.0629      |
| A      | 2000-01-04 | 68.13      | 66.5        | 68.88 | 64.75 | 3408500  | 3408500         | 0        | 1           | 46.5756       | 45.4613        | 47.0884       | 44.265       |
| A      | 2000-01-05 | 66.25      | 61.56       | 66.31 | 61.31 | 4119200  | 4119200         | 0        | 1           | 45.2904       | 42.0842        | 45.3314       | 41.9133      |
| A      | 2000-01-06 | 61.63      | 60          | 62    | 58.13 | 1812900  | 1812900         | 0        | 1           | 42.132        | 41.0177        | 42.385        | 39.7393      |
| A      | 2000-01-07 | 59.06      | 65          | 65.94 | 59    | 2016900  | 2016900         | 0        | 1           | 40.3751       | 44.4359        | 45.0785       | 40.3341      |
| A      | 2000-01-10 | 69         | 68.94       | 69.63 | 67.56 | 1536800  | 1536800         | 0        | 1           | 47.1704       | 47.1294        | 47.6011       | 46.186       |

```

delimiter $$
DROP PROCEDURE IF EXISTS ShowTickInfo $$
CREATE PROCEDURE ShowTickInfo(IN id VARCHAR(5))
BEGIN
    IF EXISTS (SELECT tick FROM Prices WHERE tick = id) THEN
        SELECT *
        FROM Prices JOIN Volume ON Prices.tick = Volume.tick AND Prices.date = Volume.date
        JOIN Misc ON Prices.tick = Misc.tick AND Prices.date = Misc.date
        JOIN AdjPrices ON Prices.tick = AdjPrices.tick AND Prices.date = AdjPrices.date
        WHERE Prices.tick = id;
    ELSE
        SELECT 'ERROR: Tick NOT FOUND' AS 'Result';
    END IF;
END$$
delimiter ;

```

b. Ticker With Date

| Ticker | Date       | Open Price | Close Price | High | Low  | Volume  | Adjusted Volume | Dividend | Split-Ratio | Adjusted Open | Adjusted Close | Adjusted High | Adjusted Low |
|--------|------------|------------|-------------|------|------|---------|-----------------|----------|-------------|---------------|----------------|---------------|--------------|
| A      | 2003-11-11 | 25.7       | 25.97       | 26.2 | 25.5 | 1864700 | 1864700         |          | 1           | 17.5693       | 17.7538        | 17.9111       | 17.4325      |

```

delimiter $$
DROP PROCEDURE IF EXISTS FindTickerWithDate $$
CREATE procedure FindTickerWithDate(IN id VARCHAR(5), IN dt VARCHAR(10))
BEGIN
    IF EXISTS (SELECT tick FROM Prices WHERE tick = id) AND EXISTS (SELECT date FROM Prices WHERE dt = date) THEN
        SELECT *
        FROM Prices JOIN Volume ON Prices.tick = Volume.tick AND Prices.date = Volume.date
        JOIN Misc ON Prices.tick = Misc.tick AND Prices.date = Misc.date
        JOIN AdjPrices ON Prices.tick = AdjPrices.tick AND Prices.date = AdjPrices.date
        WHERE Prices.date = dt AND Prices.tick = id;
    ELSE
        SELECT 'ERROR: UPDATE FAILED INVALID Ticker OR Date' AS 'Result';
    END IF;
END$$
delimiter ;

```

c. Ticker With Date Range

| Ticker | Date       | Open Price | Close Price | High  | Low   | Volume  | Adjusted Volume | Dividend | Split-Ratio | Adjusted Open | Adjusted Close | Adjusted High | Adjusted Low |
|--------|------------|------------|-------------|-------|-------|---------|-----------------|----------|-------------|---------------|----------------|---------------|--------------|
| A      | 2003-10-27 | 23.12      | 22.87       | 23.15 | 22.72 | 1087900 | 1087900         |          | 1           | 15.8055       | 15.6346        | 15.826        | 15.532       |
| A      | 2003-10-28 | 23         | 24          | 24    | 22.98 | 2032400 | 2032400         |          | 1           | 15.7235       | 16.4071        | 16.4071       | 15.7098      |
| A      | 2003-10-29 | 23.99      | 24.09       | 24.19 | 23.79 | 1791900 | 1791900         |          | 1           | 16.4003       | 16.4686        | 16.537        | 16.2635      |
| A      | 2003-10-30 | 24.25      | 24.81       | 25.31 | 24.19 | 4712800 | 4712800         |          | 1           | 16.578        | 16.9608        | 17.3026       | 16.537       |
| A      | 2003-10-31 | 24.95      | 24.92       | 25.02 | 24.64 | 1933900 | 1933900         |          | 1           | 17.0565       | 17.036         | 17.1044       | 16.8446      |
| A      | 2003-11-03 | 24.99      | 25.29       | 25.4  | 24.97 | 2266300 | 2266300         |          | 1           | 17.0839       | 17.289         | 17.3642       | 17.0702      |
| A      | 2003-11-04 | 25.29      | 25.4        | 25.55 | 25.15 | 2495000 | 2495000         |          | 1           | 17.289        | 17.3642        | 17.4667       | 17.1933      |
| A      | 2003-11-05 | 25.25      | 25.6        | 25.65 | 25.15 | 1496800 | 1496800         |          | 1           | 17.2616       | 17.5009        | 17.5351       | 17.1933      |

```

delimiter $$
DROP PROCEDURE IF EXISTS FindTickerWithDateRange $$
CREATE procedure FindTickerWithDateRange(IN id VARCHAR(5), IN dt1 VARCHAR(10), IN dt2 VARCHAR(10))
BEGIN
    IF EXISTS (SELECT tick FROM Prices WHERE tick = id) THEN
        SELECT *
        FROM Prices JOIN Volume ON Prices.tick = Volume.tick AND Prices.date = Volume.date
        JOIN Misc ON Prices.tick = Misc.tick AND Prices.date = Misc.date
        JOIN AdjPrices ON Prices.tick = AdjPrices.tick AND Prices.date = AdjPrices.date
        WHERE (Prices.date >= dt1 AND Prices.date <= dt2) AND Prices.tick = id;
    ELSE
        SELECT 'ERROR: UPDATE FAILED INVALID Ticker OR Date' AS 'Result';
    END IF;
END$$
delimiter ;

```

- d. Close Prices greater than \$45.00

| Ticker |
|--------|
| A      |
| AA     |
| AAL    |
| AAMC   |

```
delimiter $$
DROP PROCEDURE IF EXISTS GreaterOpeningPrice $$
CREATE procedure GreaterOpeningPrice(IN oPrice FLOAT)
BEGIN
    IF EXISTS (SELECT open FROM Prices WHERE open >= oPrice) THEN
        SELECT DISTINCT(Prices.tick)
        FROM Prices
        WHERE Prices.open >= oPrice
        ORDER BY Prices.tick ASC;
    ELSE
        SELECT 'ERROR: UPDATE FAILED INVALID Opening Price' AS 'Result';
    END IF;
END$$
delimiter ;
```

- e. Close Prices lesser than \$10.00

| Ticker |
|--------|
| AAL    |
| AAN    |

```
delimiter $$
DROP PROCEDURE IF EXISTS LesserOpenPrice $$
CREATE procedure LesserOpenPrice(IN oPrice FLOAT)
BEGIN
    IF EXISTS (SELECT open FROM Prices WHERE open <= oPrice) THEN
        SELECT DISTINCT(Prices.tick)
        FROM Prices
        WHERE Prices.open <= oPrice
        ORDER BY Prices.tick ASC;
    ELSE
        SELECT 'ERROR: UPDATE FAILED INVALID Opening Price' AS 'Result';
    END IF;
END$$
delimiter ;
```



f. Growth of .2 or 20%

| Ticker | Date       |
|--------|------------|
| A      | 2000-03-06 |
| AAL    | 2008-07-16 |
| AAL    | 2008-07-22 |
| AAL    | 2008-10-10 |
| AAL    | 2008-10-16 |
| AAL    | 2008-10-24 |
| AAL    | 2008-11-13 |
| AAMC   | 2013-04-25 |
| AAMC   | 2017-02-02 |
| AAMC   | 2016-10-12 |
| AAMC   | 2016-10-03 |
| AAMC   | 2016-05-09 |
| AAMC   | 2016-01-04 |
| AAMC   | 2015-12-15 |
| AAMC   | 2015-11-03 |
| AAMC   | 2015-03-12 |
| AAMC   | 2015-01-16 |
| AAMC   | 2012-12-28 |
| AAMC   | 2012-12-18 |
| AAMC   | 2012-12-17 |
| AAMC   | 2012-12-14 |
| AAN    | 1999-12-10 |

```
delimiter $$
DROP PROCEDURE IF EXISTS PercentGrowth $$
CREATE procedure PercentGrowth(IN growth FLOAT)
BEGIN
    IF EXISTS (SELECT tick FROM Prices) THEN
        SELECT Prices.tick, Prices.date
        FROM Prices
        WHERE Prices.close/Prices.open >= (1+growth)
        ORDER BY Prices.tick ASC;
    ELSE
        SELECT 'ERROR: UPDATE FAILED INVALID Opening Price' AS 'Result';
    END IF;
END$$
delimiter ;
```

- g. Companies in the same city with input "A"

| Ticker |
|--------|
| AMD    |

```
delimiter $$
DROP PROCEDURE IF EXISTS CompaniesInSameCity $$
CREATE procedure CompaniesInSameCity(IN id VARCHAR(5))
BEGIN
    IF EXISTS (SELECT tick FROM Prices WHERE tick = id) THEN
        SELECT c2.tick
        FROM Company c1 JOIN Company c2 ON c2.hqkey = c1.hqkey
        JOIN Location l ON c1.hqkey = l.hqkey
        WHERE c1.tick = id AND c2.tick != id;
    ELSE
        SELECT 'ERROR: UPDATE FAILED INVALID Ticker' AS 'Result';
    END IF;
END$$
delimiter ;
```

- h. Companies in same country with input "A"

| Ticker | City        | State      | Country |
|--------|-------------|------------|---------|
| AAPL   | Cupertino   | California | US      |
| AMZN   | Seattle     | Washington | US      |
| AMD    | Santa Clara | California | US      |
| AFL    | Columbus    | Georgia    | US      |

```
delimiter $$
DROP PROCEDURE IF EXISTS CompaniesInSameCountry $$
CREATE procedure CompaniesInSameCountry(IN id VARCHAR(5))
BEGIN
    IF EXISTS (SELECT tick FROM Prices WHERE tick = id) THEN
        SELECT c2.tick, l2.city, l2.state, l2.country
        FROM Company c1 JOIN Location l1 ON c1.hqkey = l1.hqkey
        JOIN Location l2 ON l1.country = l2.country
        JOIN Company c2 ON c2.hqkey = l2.hqkey
        WHERE c1.tick = id AND c2.tick != id;
    ELSE
        SELECT 'ERROR: UPDATE FAILED INVALID Ticker' AS 'Result';
    END IF;
END$$
delimiter ;
```



- i. Biggest Employer in the State of California

|        |
|--------|
| Ticker |
| AAPL   |

```
delimiter $$
DROP PROCEDURE IF EXISTS BiggestEmployerInState $$
CREATE procedure BiggestEmployerInState(IN s VARCHAR(10))
BEGIN
    IF EXISTS (SELECT state FROM Location WHERE state = s) THEN
        SELECT Company.tick
        FROM Location JOIN Company ON Location.hqkey = Company.hqkey
        WHERE Location.state = s
        ORDER BY Company.employees DESC
        LIMIT 1;
    ELSE
        SELECT 'ERROR: UPDATE FAILED INVALID state' AS 'Result';
    END IF;
END$$
delimiter ;
```