1. Have a socket feed which constantly feeds program with data as fast as possible
2. Every time data is received either
   1. Calculate arbitrage direction and max order size
   2. Or calculate all combinations and then calculate arbitrage direction and max order
      1. Calculate direction (either one direction or all)
      2. Calculate max order size (either of one currency or all)
         1. Decide with arbitrage data whether it is a good time to buy
            1. Remove fees

Calculate fees based on trading volume

* + - * 1. See if min size is bigger than min trading size
      1. Decide how to buy
         1. If i don’t have coin whether to buy begin coin or see if there is another route
    1. Do advanced calculation with depth of order book and orderbook strength to determine risk (orders getting taken) or max profit (arbitrage when buying order book deep)

1. Either wait for all data to be received or have a datastrucure with current data and run on data with current data + new data
2. After all calculations make buy order or not
   1. Track order and save order data
      1. Currency
      2. Order size
      3. Potential profit
      4. Actual profit
      5. Time

Guidelines:

- Provide as much data as needed before buying

- Develop good buy strategy

Todo:

- Play with websockets

- Learn about nodejs event loop

- Learn about modules vs classes etc

- Learn as much about the websocket feed and orderbook as possible.

- Develop Improve project structure

- Think about how data is exactly going to flow through the program

- Test as much as possible (and make everything easily testable)