

Question – Project 1:

Stock Exchange Data Analysis

DESCRIPTION

Objective: To use hive features for data engineering or analysis and sharing the actionable insights

Problem Statement:

NewYork stock exchange data of seven years, between 2010 to 2016, is captured for 500+ listed companies. The data set comprises of intra-day prices and volume traded for each listed company. The data serves both for machine learning and exploratory analysis projects, to automate the trading process and to predict the next trading-day winners or losers.. The scope of this project is limited to exploratory data analysis.

Domain: BFSI

Analysis to be done: Exploratory analysis to understand how MoM or YoY companies from different sectors or industries and states have progressed in a period of 7 years

Content: This data set contains prices.csv and securities.csv files having the following features:

Prices.csv:

1. Date: Trading date
2. Symbol: Ticker code or listed company code on NY stock exchange
3. Open: Intra-day opening price for each listed company
4. Close: Intra-day closing price for each listed company
5. Low: Intra-day lowest price for each listed company
6. High: Intra-day highest price for each listed company
7. Volume: Number of shares traded per day per company

Securities.csv:

1. Ticker_Symbol: Country to which the customer belongs
2. Security: Legal name of the listed company
3. Sector: Business vertical of the listed company
4. Sub_Industry: Business domain of the listed company within a Sector.
5. Headquarter: Headquarters address

Steps to perform:

1) Create a data pipeline using sqoop to pull the data from the table below from MYSQL server into Hive.

a. MYSQL DATABASE NAME: BDHS_PROJECT

- i. Stock_prices
- ii. Stock_companies

Check the TABLE description: STOCK_PRICES

Column Name

Trading_date

Symbol

Open

Close

Low

High

Volume

TABLE: STOCK_COMPANIES

Column Name

Symbol

Company_name

Sector

Sub_industry

Headquarter

2) Create a new hive table with the following fields by joining the above two hive tables.
Please use appropriate Hive built-in functions for columns (a,b,e and h to l).

- Trading_year: Should contain YYYY for each record
- Trading_month: Should contain MM or MMM for each record
- Symbol: Ticker code
- CompanyName: Legal name of the listed company
- State: State to be extracted from headquarters value.
- Sector: Business vertical of the listed company
- Sub_Industry: Business domain of the listed company within a sector
- Open: Average of intra-day opening price by month and year for each listed company
- Close: Average of intra-day closing price by month and year for each listed company
- Low: Average of intra-day lowest price by month and year for each listed company
- High: Average of intra-day highest price by month and year for each listed company

- Volume: Average of number of shares traded by month and year for each listed company

DATA ANALYSIS USING HIVE

- 3) Find the top five companies that are good for investment
- 4) Show the best-growing industry by each state, having at least two or more industries mapped.
- 5) For each sector find the following.
 - Worst year
 - b. Best year
 - c. Stable year

Write Up & Screenshots

Log in using Web Console:

MySQL Shell Command Structure

Username: nasehasgmail

Password: nasehasgmailon2c

At prompt:

- 1) Create a data pipeline using sqoop to pull the data from the table below from MYSQL server into Hive.

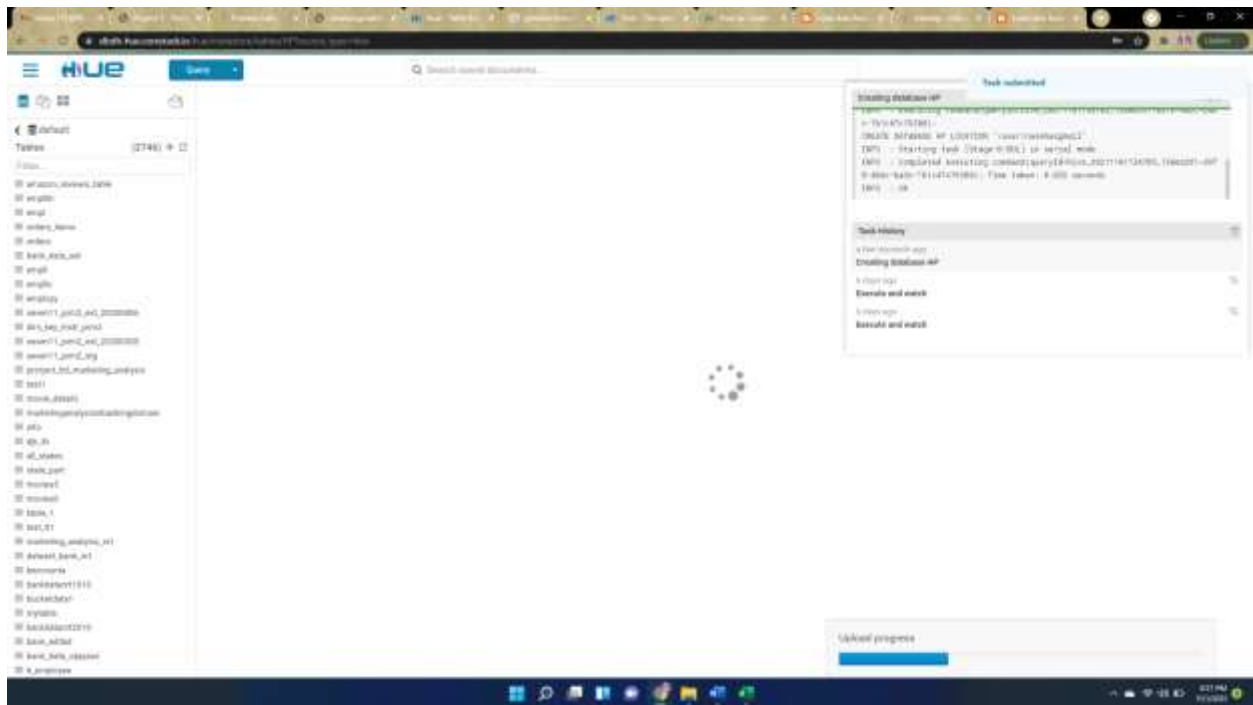
```
mysql -h sqoopdb.slbdh.cloudlabs.com -u nasehasgmail -pnasehasgmailon2c
```

Show databases;

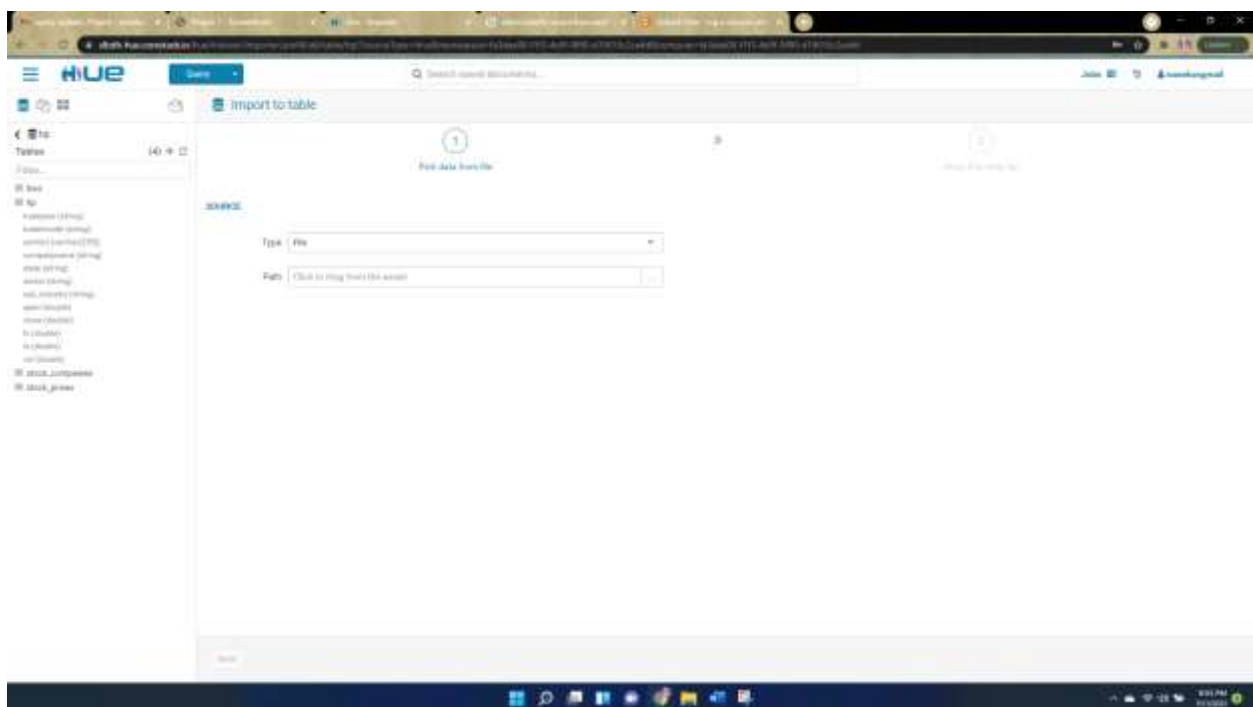
Use nasehasgmail;

Describe STOCK_COMPANIES;

Describe STOCK_PRICES;



Click on New -> Name the Database



Here a database is created under my user id: Home/user/nasehasgmail

Then we upload the raw files (.csv) into the database

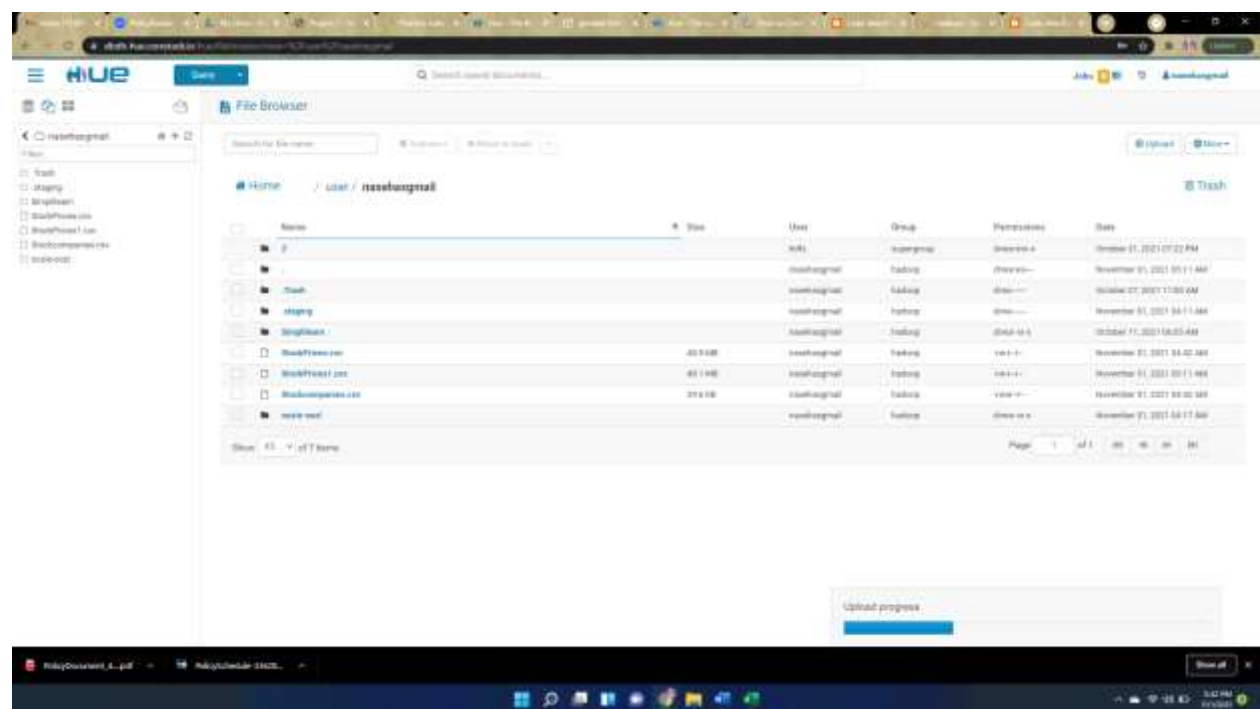
[illegible]

Table Browser

Databases > hp > stockcompanies

stockcompanies.symbol	stockcompanies.primary	stockcompanies.sector	stockcompanies.industry	stockcompanies.headquarter
1	AMBA	Art Company	Industrial Conglomerates	St. Paul, Minnesota
2	ABT	Abbott Laboratories	Health Care	North Chicago, Illinois
3	ABBY	ABBY	Health Care	North Chicago, Illinois
4	ACM	Acme Corp	Information Technology	Indianapolis, Indiana
5	ATVI	Activision Blizzard	Information Technology	Sunnyvale, California
6	AD	Adidas Group AG	Industrial	Munich, Germany
7	ADSK	Autodesk, Inc.	Software	San Jose, California
8	AMP	Ampex Corp.	Consumer Electronics	Redwood City, California
9	ADG	ADG Corp.	Industrial	Atlanta, Georgia
10	ADT	ADT Inc.	Health Care	Atlanta, Georgia
11	AMG	Affiliated Managers Group Inc.	Financial	Atlanta, Georgia
12	ADL	ADL Inc.	Health Care	Atlanta, Georgia
13	A	Agilent Technologies Inc.	Health Care	Santa Clara, California
14	AMN	Amgen Inc.	Health Care	Thousand Oaks, California
15	AMBA	Amgen Inc.	Health Care	Thousand Oaks, California
16	AMBA	Amgen Inc.	Health Care	Thousand Oaks, California
17	AMBA	Amgen Inc.	Health Care	Thousand Oaks, California
18	AMBA	Amgen Inc.	Health Care	Thousand Oaks, California
19	AMBA	Amgen Inc.	Health Care	Thousand Oaks, California
20	AMBA	Amgen Inc.	Health Care	Thousand Oaks, California
21	AMBA	Amgen Inc.	Health Care	Thousand Oaks, California
22	AMBA	Amgen Inc.	Health Care	Thousand Oaks, California

Table Browser

Databases > hp > stock_prices

stock_prices.trade_date	stock_prices.symbol	stock_prices.open	stock_prices.close	stock_prices.low	stock_prices.high	stock_prices.volume
1	2019-01-02	AMBA	123.45	122.89999	123.45	118900
2	2019-01-03	AMBA	123.20000	119.99999	119.99999	118900
3	2019-01-04	AMBA	119.99999	119.99999	119.99999	118900
4	2019-01-07	AMBA	119.99999	119.99999	119.99999	118900
5	2019-01-08	AMBA	119.99999	119.99999	119.99999	118900
6	2019-01-09	AMBA	119.99999	119.99999	119.99999	118900
7	2019-01-10	AMBA	119.99999	119.99999	119.99999	118900
8	2019-01-11	AMBA	119.99999	119.99999	119.99999	118900
9	2019-01-12	AMBA	119.99999	119.99999	119.99999	118900
10	2019-01-15	AMBA	119.99999	119.99999	119.99999	118900
11	2019-01-16	AMBA	119.99999	119.99999	119.99999	118900
12	2019-01-17	AMBA	119.99999	119.99999	119.99999	118900
13	2019-01-18	AMBA	119.99999	119.99999	119.99999	118900
14	2019-01-21	AMBA	119.99999	119.99999	119.99999	118900
15	2019-01-22	AMBA	119.99999	119.99999	119.99999	118900
16	2019-01-23	AMBA	119.99999	119.99999	119.99999	118900
17	2019-01-24	AMBA	119.99999	119.99999	119.99999	118900
18	2019-01-25	AMBA	119.99999	119.99999	119.99999	118900
19	2019-01-28	AMBA	119.99999	119.99999	119.99999	118900
20	2019-01-29	AMBA	119.99999	119.99999	119.99999	118900
21	2019-01-30	AMBA	119.99999	119.99999	119.99999	118900
22	2019-01-31	AMBA	119.99999	119.99999	119.99999	118900

Symbol	Company Name	Sector	Sub-Industry	Headquarters
1. 000001	IBM Company	Information Technology	Information Technology	Armonk, New York
2. 000002	AT&T	Health Care	Health Care Equipment	Health Care, Illinois
3. 000003	Abbott	Health Care	Pharmaceuticals	North Chicago, Illinois
4. 000004	Advanced Pk	Information Technology	IT Consulting & Other Services	Atlanta, Georgia
5. 000005	AT&T	Information Technology	Home Entertainment Software	Santa Monica, California
6. 000006	Abbott	Health Care	Medical Equipment & Supplies	Atlanta, Georgia
7. 000007	Advanced Pk	Information Technology	Application Software	San Jose, California
8. 000008	Advanced Auto Parts	Automotive Industry	Automotive Parts	Warren, Michigan
9. 000009	ABB	Electrical	Independent Power Producers & Energy Traders	Atlanta, Georgia
10. 000010	Abbott	Health Care	Managed Health Care	Waukegan, Illinois
11. 000011	Advanced Management Group Inc.	Financial	Asset Management & Custody Services	Beverly Hills, California
12. 000012	AT&T	Health Care	Life & Health Insurance	Charlotte, North Carolina
13. 000013	Advanced Technology Inc.	Health Care	Health Care Equipment	San Diego, California
14. 000014	Advanced Products & Chemicals Inc.	Chemical	Industrial Gases	Atlanta, Georgia
15. 000015	Advanced Technology Inc.	Information Technology	Internet Software & Services	Cambridge, Massachusetts
16. 000016	Advanced Air Group Inc.	Health Care	Medical	Seattle, Washington
17. 000017	Advanced Chem	Chemical	Specialty Chemicals	Atlanta, Georgia
18. 000018	Advanced Pharmaceuticals	Health Care	Pharmaceuticals	Cheshire, Connecticut
19. 000019	Advanced	Health Care	Building Products	Atlanta, Georgia
20. 000020	Advanced Pk	Health Care	Pharmaceuticals	Atlanta, Georgia
21. 000021	Advanced Data Systems	Information Technology	Data Processing & Outsourced Services	Plano, Texas
22. 000022	Advanced	Health Care	Medical	Atlanta, Georgia

2) Create a new hive table with the following fields by joining the above two hive tables. Please use appropriate Hive built-in functions for columns (a,b,e and h to l).

Create table HP as SELECT

Date_format(stock_prices.trade_date, 'yyyy') as TradeYear,

date_format(stock_prices.trade_date, 'MM') as TradeMonth,

stock_prices.symbol as Symbol,

stock_companies.security as CompanyName,

split(stock_companies.HQ, '\u0059')[1] as State, stock_companies.sector as Sector,

stock_companies.sub_industry as sub_Industry,

avg(stock_prices.open) as Open,

avg(stock_prices.close) as Close,

avg(stock_prices.high) as Hi,

avg(stock_prices.low) as Lo,

avg(stock_prices.volume) as Vol

from stock_prices INNER JOIN stock_companies

ON (stock_prices.symbol = stock_companies.symbol)

GROUP BY date_format(stock_prices.trade_date, 'yyyy'), date_format(stock_prices.trade_date, 'MM'),

stock_companies.sub_Industry, stock_companies.security, stock_prices.symbol,
stock_companies.sector, split(stock_companies.HQ, '\u0059')[1];

The screenshot shows the Hue interface with a Hive query editor and a results table. The query is as follows:

```

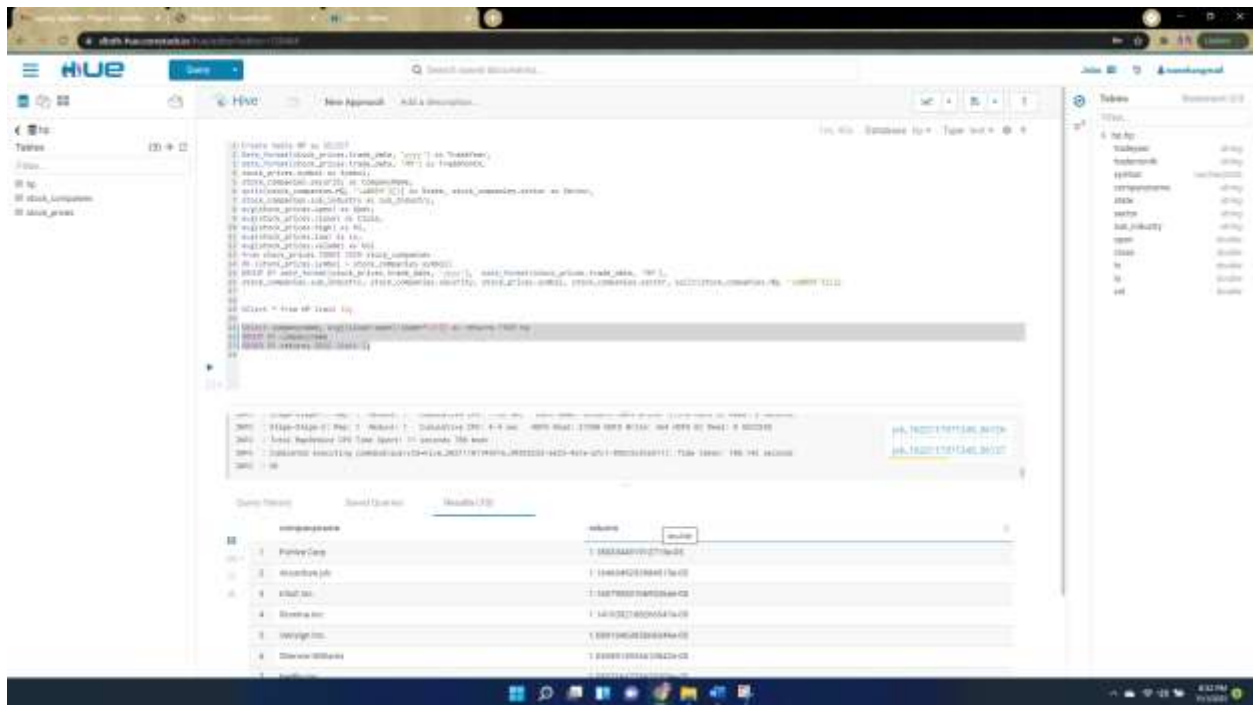
1) Create table IF NOT EXISTS
2) hp as (select stock_prices.close, stock_prices.open, stock_prices.symbol, stock_prices.sector, stock_prices.sub_Industry, stock_prices.security, stock_prices.HQ, split(stock_companies.HQ, '\u0059')[1] as sub_industry)
3) select stock_prices.close, stock_prices.open, stock_prices.symbol, stock_prices.sector, stock_prices.sub_Industry, stock_prices.security, stock_prices.HQ, split(stock_companies.HQ, '\u0059')[1] as sub_industry
4) from stock_prices join stock_companies on stock_prices.symbol = stock_companies.symbol
5) where stock_prices.close > stock_prices.open
6) order by stock_prices.close desc
7) limit 5

```

The results table shows the top 5 companies based on the query. The columns are: hp.symbol, hp.close, hp.open, hp.sector, hp.sub_Industry, hp.security, hp.HQ, and hp.sub_industry.

hp.symbol	hp.close	hp.open	hp.sector	hp.sub_Industry	hp.security	hp.HQ	hp.sub_industry
1 2010	81	80	Technology	Software	Software	1000	Software
2 2010	81	80	Technology	Software	Software	1000	Software
3 2010	81	80	Technology	Software	Software	1000	Software
4 2010	81	80	Technology	Software	Software	1000	Software
5 2010	81	80	Technology	Software	Software	1000	Software

3) Find the top five companies that are good for investment
Select companyname, avg((close-open)/(open*100)) as returns FROM hp
GROUP BY companyname
ORDER BY returns DESC limit 5;
Describe formatted STOCK_PRICES;



4) Show the best-growing industry by each state, having at least two or more industries mapped

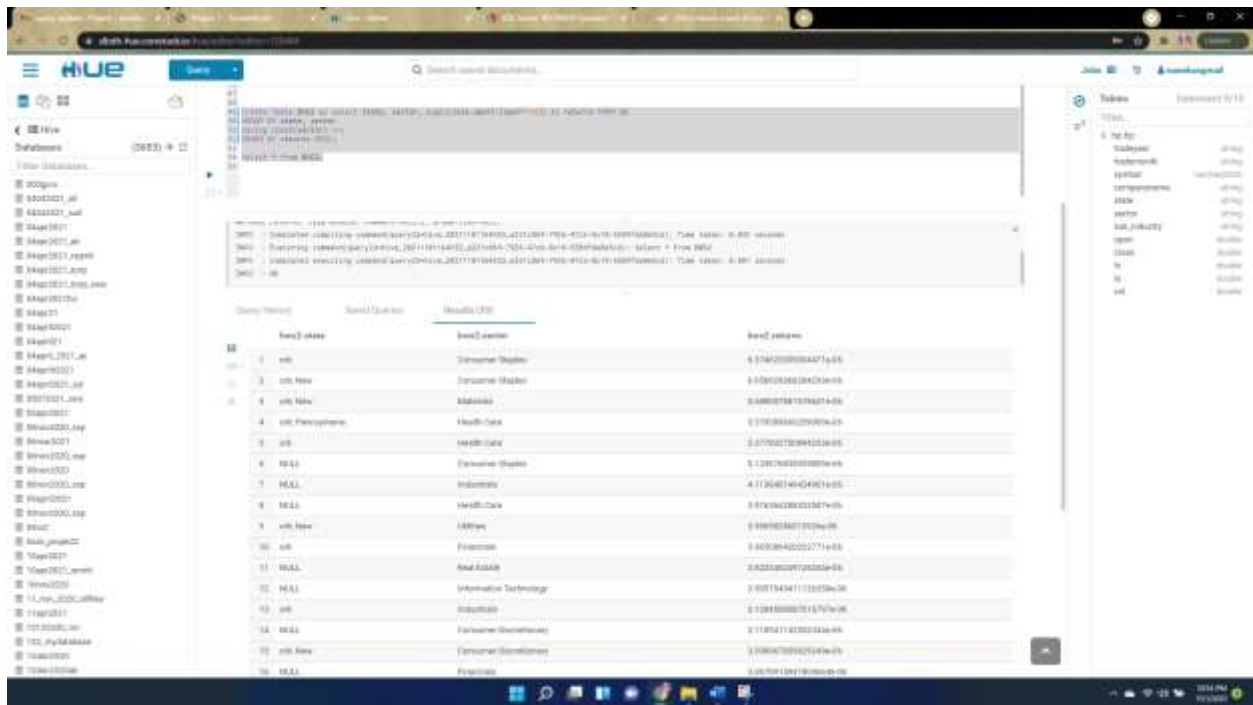
create table BWS2 as select state, sector, avg((close-open)/(open*100)) as returns FROM hp

GROUP BY state, sector

having count(sector) >=2

ORDER BY returns DESC;

Select * from BWS2;



5) For each sector find the following – worst, best and stable year;

To find the best and the worst years, I am creating another table with only sector, tradeyear and avg of the returns as columns.

create table BWS as select sector, tradeyear, avg((close-open)/(open*100)) as returns FROM hp

GROUP BY sector, tradeyear

ORDER BY sector, returns DESC;

select * from BWS;

base_sector	tradeyear	base_returns
Consumer Goods	2010	0.0001221136329-08
Consumer Goods	2015	1.1916444702743e-05
Consumer Goods	2012	7.3681688849780e-08
Consumer Goods	2016	0.0000000000000000
Consumer Goods	2011	7.6474037740028915e-30
Consumer Goods	2014	-5.210581117770884-01
Consumer Goods	2013	-4.708704817076438e-08
Consumer Goods	2017	7.462467627632145e-08
Consumer Goods	2018	7.3681688849780e-08
Consumer Goods	2019	0.77009691130290e-08
Consumer Goods	2014	0.007540000716221e-08
Consumer Goods	2014	0.0000000000000000
Consumer Goods	2015	0.001860000770074e-08
Consumer Goods	2012	0.0000000000000000
Energy	2010	0.287707897817034e-08
Energy	2019	4.82016481590277e-08
Energy	2013	2.470800010000000e-08
Energy	2012	-1.7086246175070241e-09
Energy	2015	-0.02759-08

Once the table is ready, using the rank function to find the best and the worst year, and `cume_dist() = .50` for the median. Median is assumed to be the most stable with min variance.

a. Worst Year

```
select * from (
    select sector, tradeyear, returns,
    rank() over ( partition by sector order by returns asc) as rank
    from bws ) t where rank = 1;
```


Query:

```

select * from (
select sector, tradeyear, returns,
rank() over ( partition by sector order by returns desc) as rank
from bws ) t where rank = 1;

```

Results:

Rank	Sector	TradeYear	Returns	Count
1	Consumer Electronics	2012	-4.1501942767046e-05	1
2	Consumer Electronics	2012	3.28916772198000e-05	1
3	Energy	2012	6.42004131237380e-06	1
4	Automobile	2012	-7.52038277583384e-05	1
5	Health-Care	2012	-1.80703802989997e-07	1
6	Industrials	2012	8.24404636274770e-06	1
7	Information Technology	2012	8.23038302338795e-06	1
8	Materials	2012	-6.42102178412705e-06	1

b. Best Year

select * from (

select sector, tradeyear, returns,

rank() over (partition by sector order by returns desc) as rank

from bws) t where rank = 1;

Query:

```

select * from (
select sector, tradeyear, returns,
rank() over ( partition by sector order by returns desc) as rank
from bws ) t where rank = 1;

```

Results:

Rank	Sector	TradeYear	Returns	Count
1	Consumer Electronics	2012	5.82775827184479e-06	1
2	Consumer Electronics	2012	5.480407877931e-06	1
3	Energy	2012	2.28118786707304e-06	1
4	Automobile	2012	6.9122000702770e-06	1
5	Health-Care	2012	5.17576081723553e-06	1
6	Industrials	2012	6.99174640000330e-06	1
7	Information Technology	2012	3.83200079607254e-06	1
8	Materials	2012	5.57017300001440e-06	1
9	Health-Care	2012	6.70229010804000e-06	1
10	Information Technology	2012	2.28118786707304e-06	1
11	Materials	2012	1.88802548078700e-05	1

c. Stable year

```
create table M as select * from (  
    select sector, tradeyear, returns,  
    cume_dist() over ( partition by sector order by returns desc) as CD  
    from bws ) M
```

where CD = 0.5;

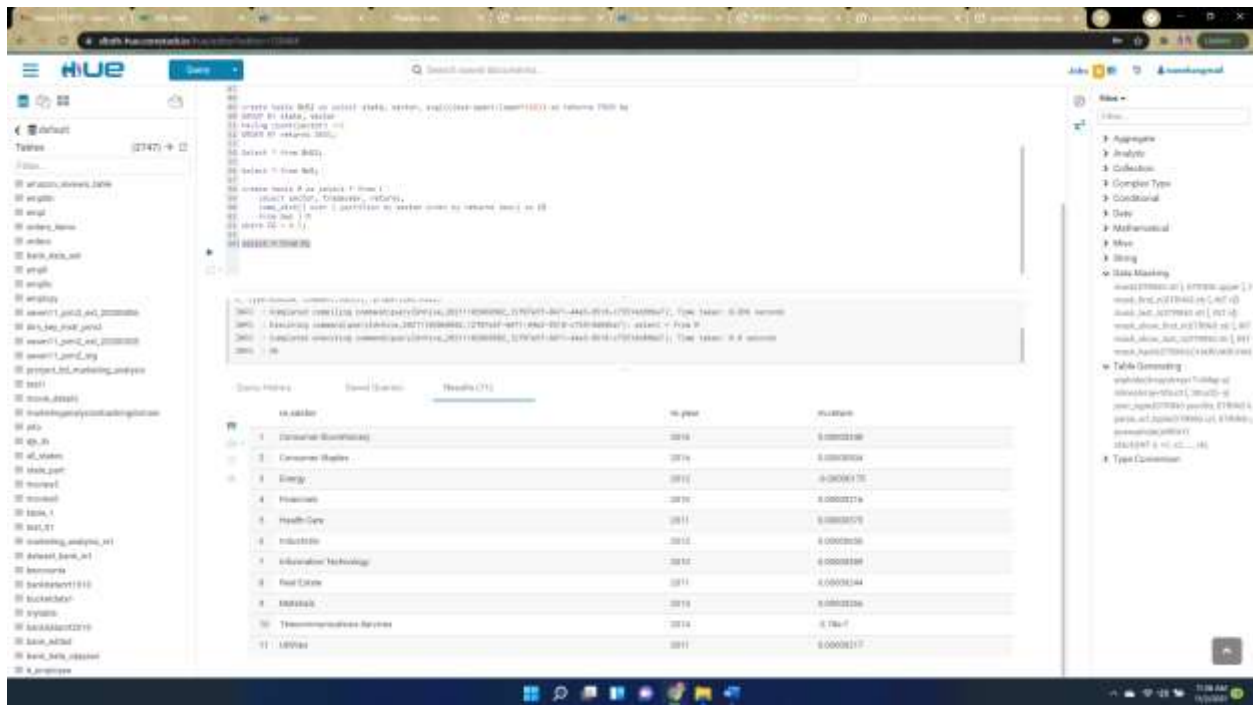
```
select * from M;
```

The screenshot shows the Hue web interface with a Hive SQL query and its results. The query is as follows:

```
select * from (
    select sector, tradeyear, returns,
    cume_dist() over ( partition by sector order by returns desc) as CD
    from bws ) M
where CD = 0.5;
```

The results table shows the following data:

sector	tradeyear	returns
Health-Care	2010	0.07544217544217544
Health-Care	2011	0.07544217544217544
Health-Care	2012	0.07544217544217544
Health-Care	2013	0.07544217544217544
Health-Care	2014	0.07544217544217544
Health-Care	2015	0.07544217544217544
Health-Care	2016	0.07544217544217544
Health-Care	2017	0.07544217544217544
Health-Care	2018	0.07544217544217544
Health-Care	2019	0.07544217544217544
Health-Care	2020	0.07544217544217544
Health-Care	2021	0.07544217544217544
Health-Care	2022	0.07544217544217544
Health-Care	2023	0.07544217544217544
Health-Care	2024	0.07544217544217544
Health-Care	2025	0.07544217544217544
Health-Care	2026	0.07544217544217544
Health-Care	2027	0.07544217544217544
Health-Care	2028	0.07544217544217544
Health-Care	2029	0.07544217544217544
Health-Care	2030	0.07544217544217544
Health-Care	2031	0.07544217544217544
Health-Care	2032	0.07544217544217544
Health-Care	2033	0.07544217544217544
Health-Care	2034	0.07544217544217544
Health-Care	2035	0.07544217544217544
Health-Care	2036	0.07544217544217544
Health-Care	2037	0.07544217544217544
Health-Care	2038	0.07544217544217544
Health-Care	2039	0.07544217544217544
Health-Care	2040	0.07544217544217544
Health-Care	2041	0.07544217544217544
Health-Care	2042	0.07544217544217544
Health-Care	2043	0.07544217544217544
Health-Care	2044	0.07544217544217544
Health-Care	2045	0.07544217544217544
Health-Care	2046	0.07544217544217544
Health-Care	2047	0.07544217544217544
Health-Care	2048	0.07544217544217544
Health-Care	2049	0.07544217544217544
Health-Care	2050	0.07544217544217544
Health-Care	2051	0.07544217544217544
Health-Care	2052	0.07544217544217544
Health-Care	2053	0.07544217544217544
Health-Care	2054	0.07544217544217544
Health-Care	2055	0.07544217544217544
Health-Care	2056	0.07544217544217544
Health-Care	2057	0.07544217544217544
Health-Care	2058	0.07544217544217544
Health-Care	2059	0.07544217544217544
Health-Care	2060	0.07544217544217544
Health-Care	2061	0.07544217544217544
Health-Care	2062	0.07544217544217544
Health-Care	2063	0.07544217544217544
Health-Care	2064	0.07544217544217544
Health-Care	2065	0.07544217544217544
Health-Care	2066	0.07544217544217544
Health-Care	2067	0.07544217544217544
Health-Care	2068	0.07544217544217544
Health-Care	2069	0.07544217544217544
Health-Care	2070	0.07544217544217544
Health-Care	2071	0.07544217544217544
Health-Care	2072	0.07544217544217544
Health-Care	2073	0.07544217544217544
Health-Care	2074	0.07544217544217544
Health-Care	2075	0.07544217544217544
Health-Care	2076	0.07544217544217544
Health-Care	2077	0.07544217544217544
Health-Care	2078	0.07544217544217544
Health-Care	2079	0.07544217544217544
Health-Care	2080	0.07544217544217544
Health-Care	2081	0.07544217544217544
Health-Care	2082	0.07544217544217544
Health-Care	2083	0.07544217544217544
Health-Care	2084	0.07544217544217544
Health-Care	2085	0.07544217544217544
Health-Care	2086	0.07544217544217544
Health-Care	2087	0.07544217544217544
Health-Care	2088	0.07544217544217544
Health-Care	2089	0.07544217544217544
Health-Care	2090	0.07544217544217544
Health-Care	2091	0.07544217544217544
Health-Care	2092	0.07544217544217544
Health-Care	2093	0.07544217544217544
Health-Care	2094	0.07544217544217544
Health-Care	2095	0.07544217544217544
Health-Care	2096	0.07544217544217544
Health-Care	2097	0.07544217544217544
Health-Care	2098	0.07544217544217544
Health-Care	2099	0.07544217544217544
Health-Care	2100	0.07544217544217544



Code:

Create table HP as SELECT

Date_format(stock_prices.trade_date, 'yyyy') as TradeYear,

date_format(stock_prices.trade_date, 'MM') as TradeMonth,

stock_prices.symbol as Symbol,

stock_companies.security as CompanyName,

split(stock_companies.HQ, '\u0059')[1] as State, stock_companies.sector as Sector,

stock_companies.sub_industry as sub_Industry,

avg(stock_prices.open) as Open,

avg(stock_prices.close) as Close,

avg(stock_prices.high) as Hi,

avg(stock_prices.low) as Lo,

avg(stock_prices.volume) as Vol

from stock_prices INNER JOIN stock_companies

```
ON (stock_prices.symbol = stock_companies.symbol)
```

```
GROUP BY date_format(stock_prices.trade_date, 'yyyy'), date_format(stock_prices.trade_date, 'MM'),  
stock_companies.sub_Industry, stock_companies.security, stock_prices.symbol,  
stock_companies.sector, split(stock_companies.HQ, '\u0059')[1];
```

```
SElect * from HP limit 10;
```

```
Select companyname, avg((close-open)/(open*100)) as returns FROM hp
```

```
GROUP BY companyname
```

```
ORDER BY returns DESC limit 5;
```

```
select state, sector, avg((close-open)/(open*100)) as returns FROM hp
```

```
GROUP BY state, sector
```

```
having count(sector >2)
```

```
ORDER BY returns DESC;
```

```
create table BWS as select sector, tradeyear, avg((close-open)/(open*100)) as returns FROM hp
```

```
GROUP BY sector, tradeyear
```

```
ORDER BY sector, returns DESC;
```

```
select * from BWS;
```

```
select * from (
```

```
    select sector, tradeyear, returns,
```

```
    rank() over ( partition by sector order by returns desc) as rank
```

```
    from bws ) t where rank = 1;
```

```
select * from (
```

```
select sector, tradeyear, returns,  
rank() over ( partition by sector order by returns asc) as rank  
from bws ) t where rank = 1;
```

```
create table BWS2 as select state, sector, avg((close-open)/(open*100)) as returns FROM hp  
GROUP BY state, sector  
having count(sector) >=2  
ORDER BY returns DESC;
```

```
Select * from BWS2;
```

```
Select * from BWS;
```

```
create table M as select * from (  
    select sector, tradeyear, returns,  
    cume_dist() over ( partition by sector order by returns desc) as CD  
    from bws ) M  
where CD = 0.5;
```

```
select * from M;
```