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Project: Gold\_Finance ETL

#### Introduction

Gold\_Finance ETL: a robust data engineering project that automates financial time series data processing, transforms raw financial data into structured insights for business stakeholders and analysts.

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# **Business\_Problem\_Solution**

S/N	Business Problem	
1	High volume of rapidly changing financial data	
2	Unstructured formats requiring significant cleaning	
3	Time-intensive manual workflows prone to errors	

S/N	Business Solution	
1 Fully automated workflows for daily data integration and analysis		
2	Aggregated metrics for informed decision-making	

#### Alpha Vantage Api

++ TIME\_SERIES\_DAILY:

This API returns <u>raw</u> (as-traded) daily time series (date, daily open, daily high, daily low, daily close, daily volume) of the global equity specified, covering 20+ years of historical data. The OHLCV data is sometimes called "candles" in finance literature. If you are also interested in split/dividend-adjusted data, please use the <u>Daily Adjusted API</u>, which covers adjusted close values and historical split and dividend events.

Reference: https://www.alphavantage.co/documentation/

**API Parameters** 

**I** Required: function

The time series of your choice. In this case, function=TIME\_SERIES\_DAILY

**I** Required: symbol

The name of the equity of your choice. For example: symbol=IBM

■ Optional: outputsize

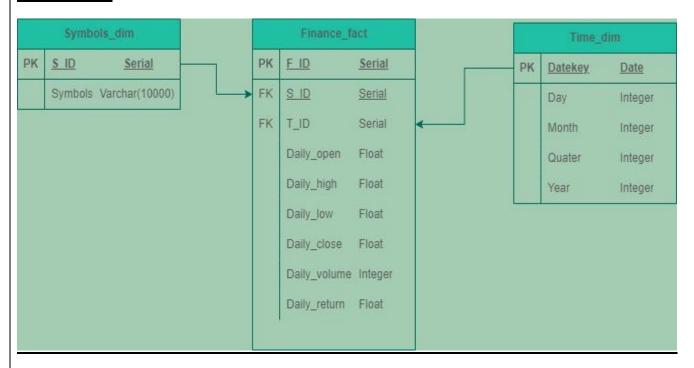
By default, outputsize=compact. Strings compact and full are accepted with the following specifications: compact returns only the latest 100 data points; full returns the full-length time series of 20+ years of historical data. The "compact" option is recommended if you would like to reduce the data size of each API call.

■ Optional: datatype

By default, datatype=json. Strings json and csv are accepted with the following specifications: json returns the daily time series in JSON format; csv returns the time series as a CSV (comma separated value) file.

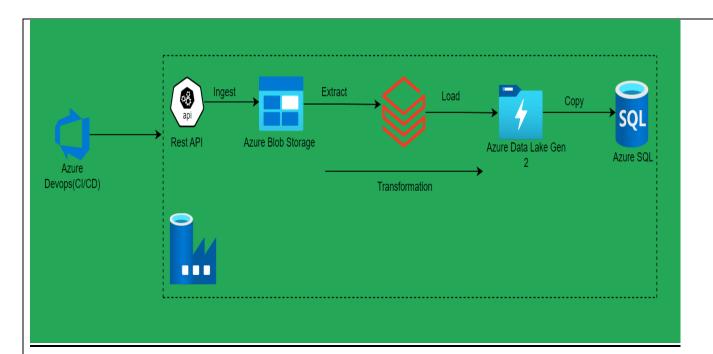
■ Required: apikey

## ERD\_Schema

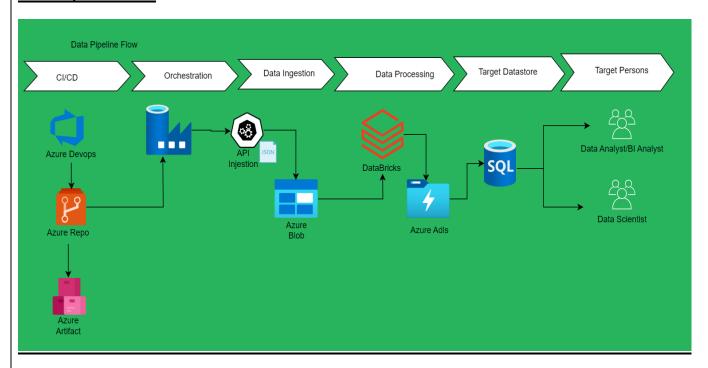


1.0 Azure Project: Gold\_Finance ETL

## **Azure Solution Architecture**

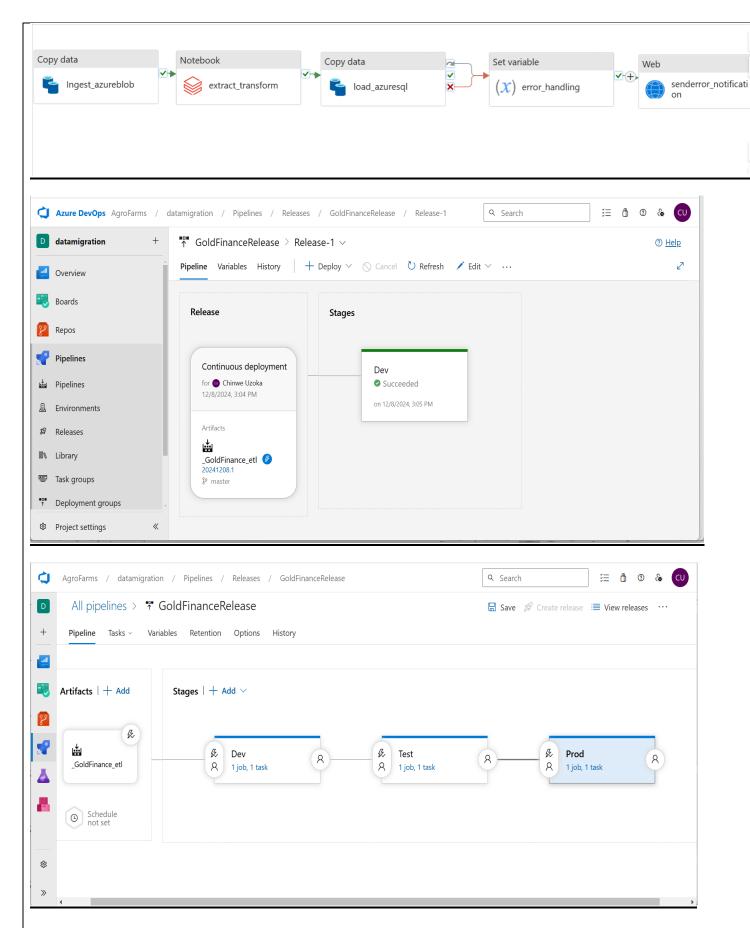


# **Data Pipeline Flow**



# **Azure Project Tech Stack**

S/N	Tech Stack	Details
1	Azure Storage Account	Data lake, Datawarehouse
2	Databricks	Transformation
3	Azure Data Factory	Orchestration
4	Azure Logic Apps	Error Handling and Notification
5	Azure DevOps	CI/CD



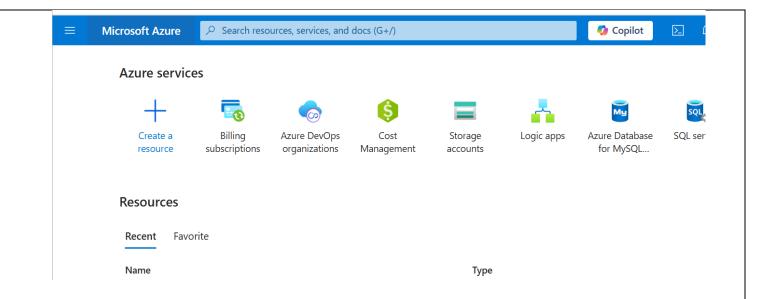
+

## +++ Azure Storage Setup

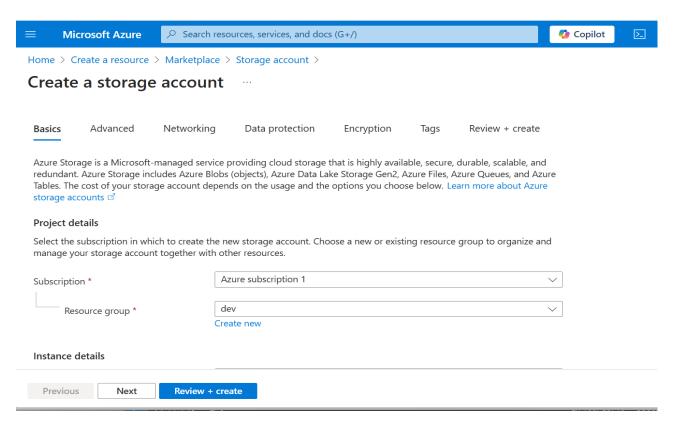
Create Storage Account and create Containers for both blob storage and adls gen 2

# Create a Storage Account:

- Click on create a resource

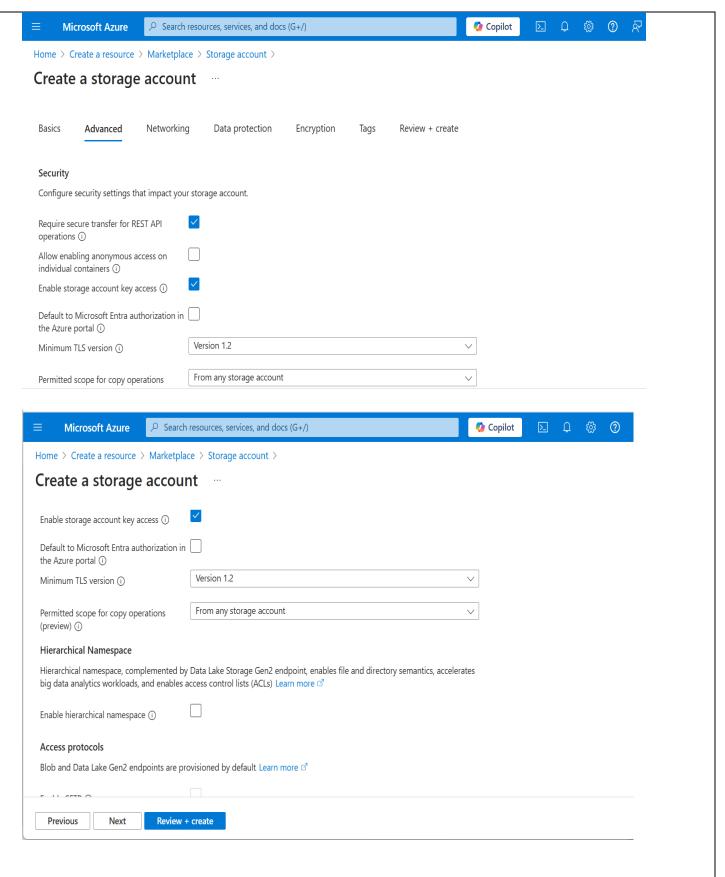


 Type storage account in the search bar and select storage account, fill the below as desired with respect to business use case.

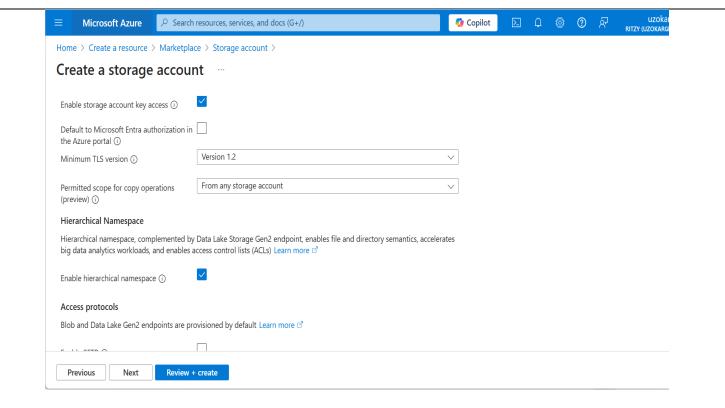


Create Storage account for both blob storage and adls gen 2

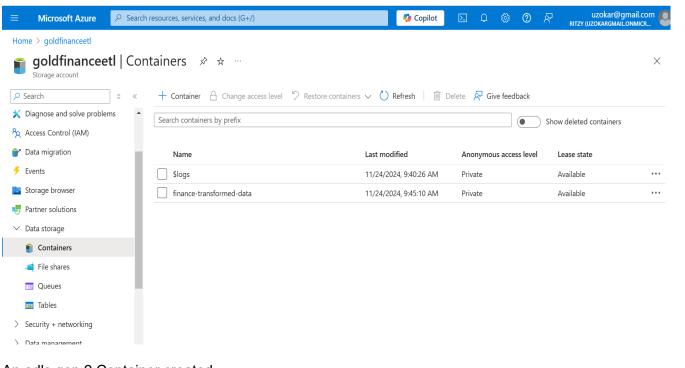
- While creating a blob storage account make sure to uncheck the "enable hierarchical namespace"



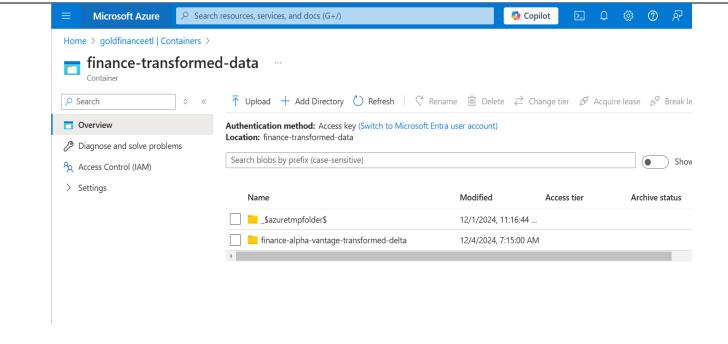
- While creating an adls Gen 2 storage account make sure to check the "enable hierarchical namespace"



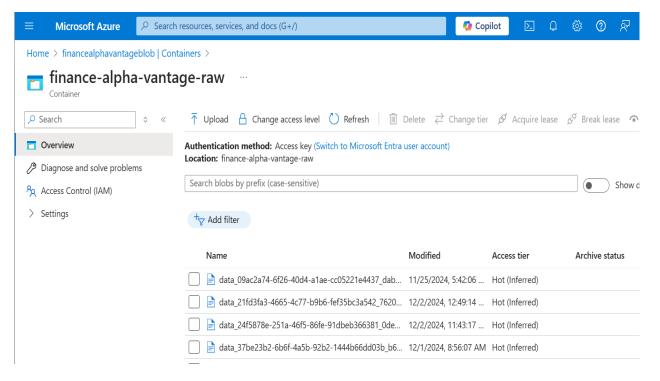
- Create a container for both blob storage and adls gen 2



An adls gen 2 Container created



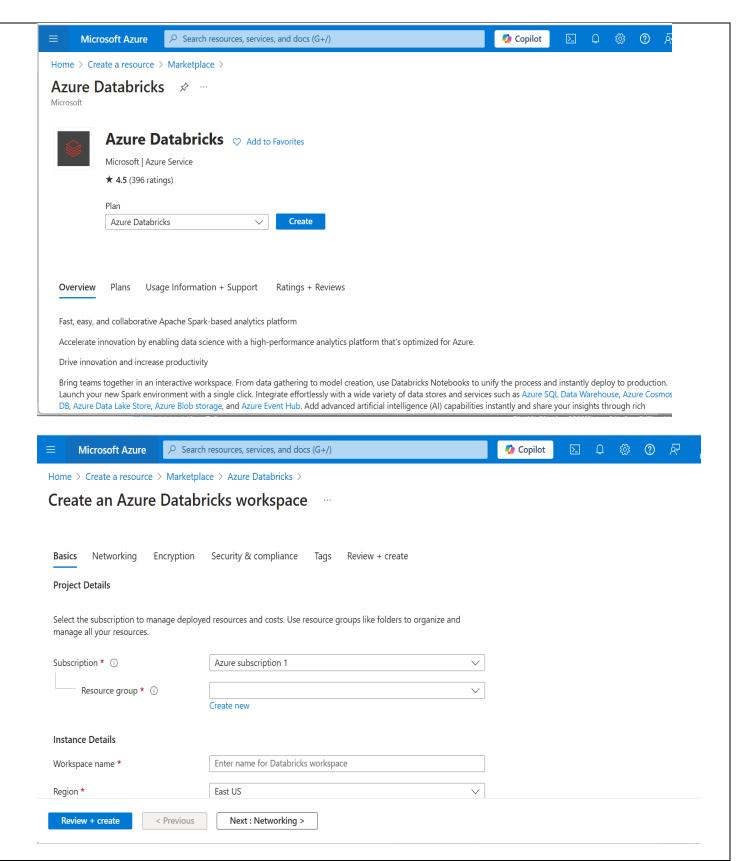
- A blob storage container created

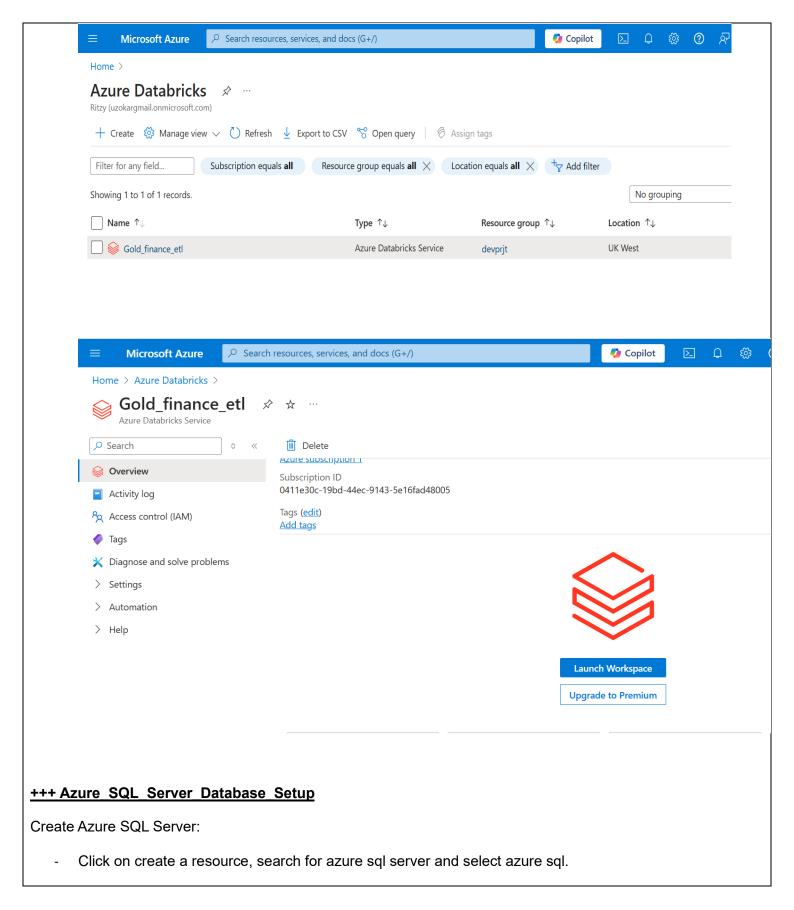


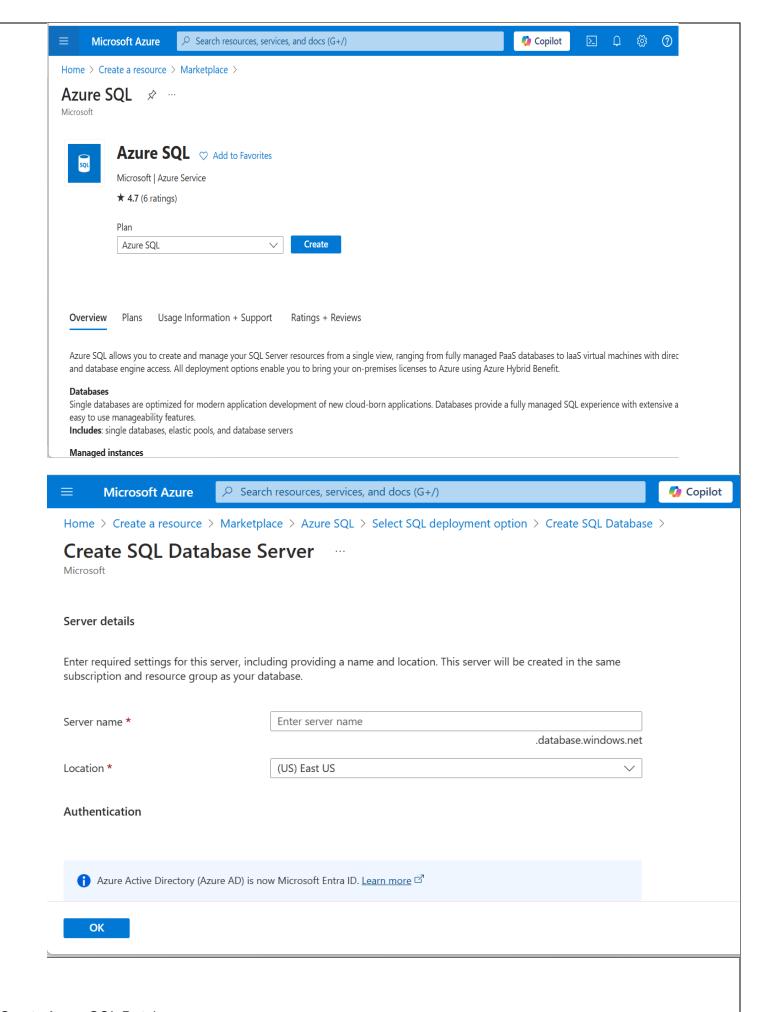
# +++ Azure Databricks Setup

Create Azure Databrick's Workspace

- Click on create a resource search for Azure Databricks and select Azure Databricks.

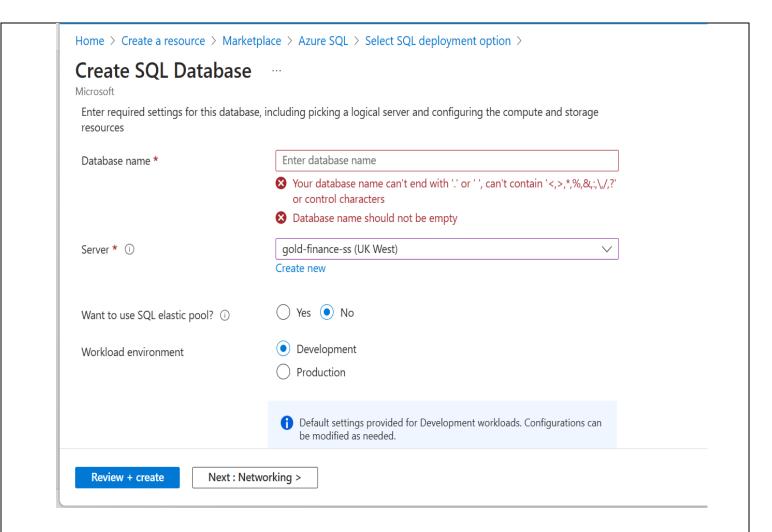






# Create Azure SQL Database:

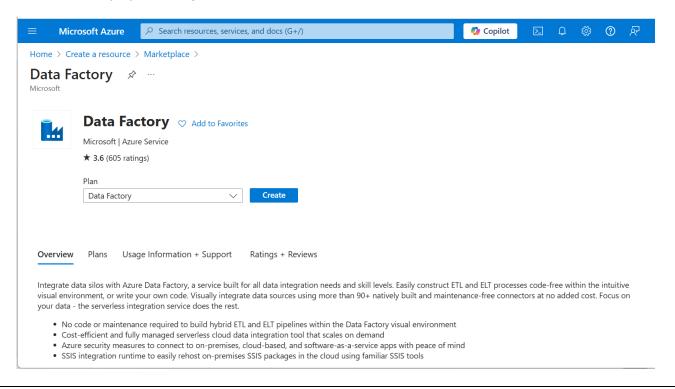
- Follow the prompt to create an sql database.

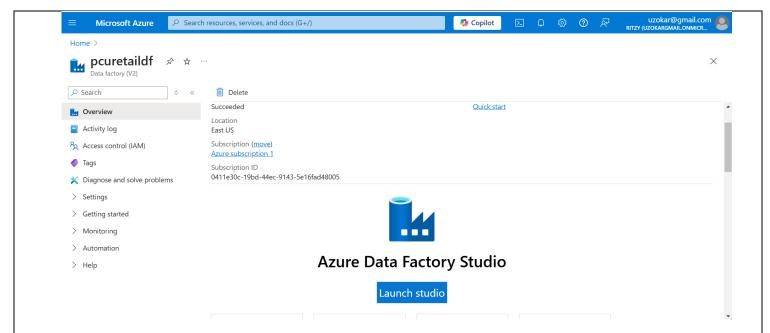


#### +++ Setup Azure Data Factory

Create Azure Data Factory

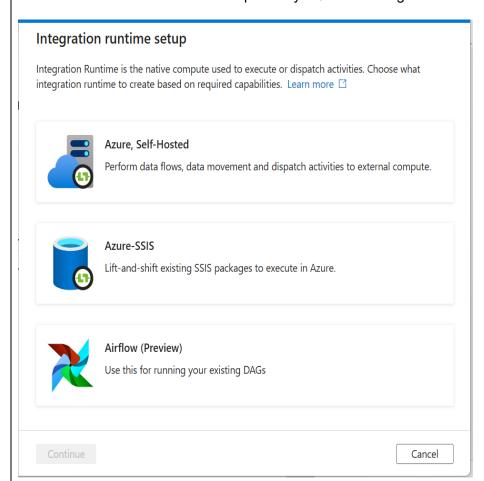
- Click the select a resource, search with azure data factory and select azure data factory, create an azure data factory by following the prompts, open the azure data studio to launch the adf.



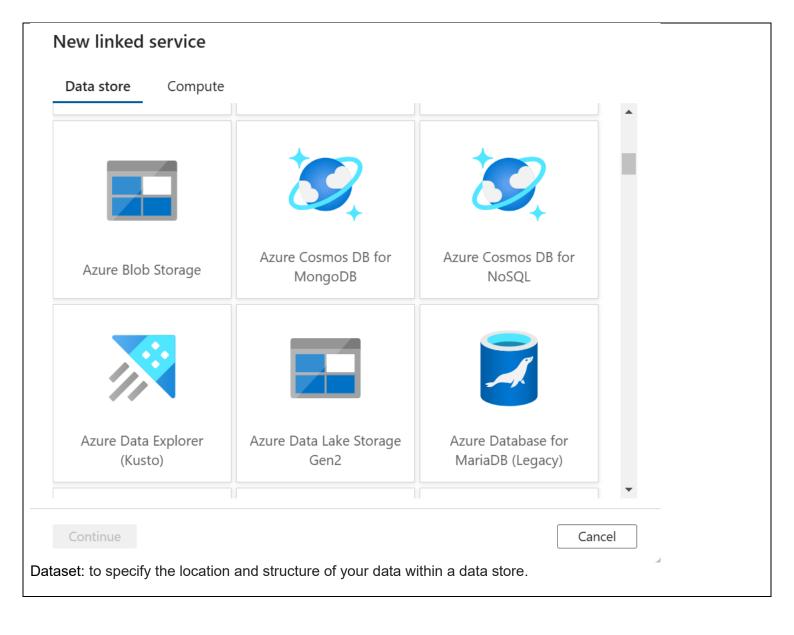


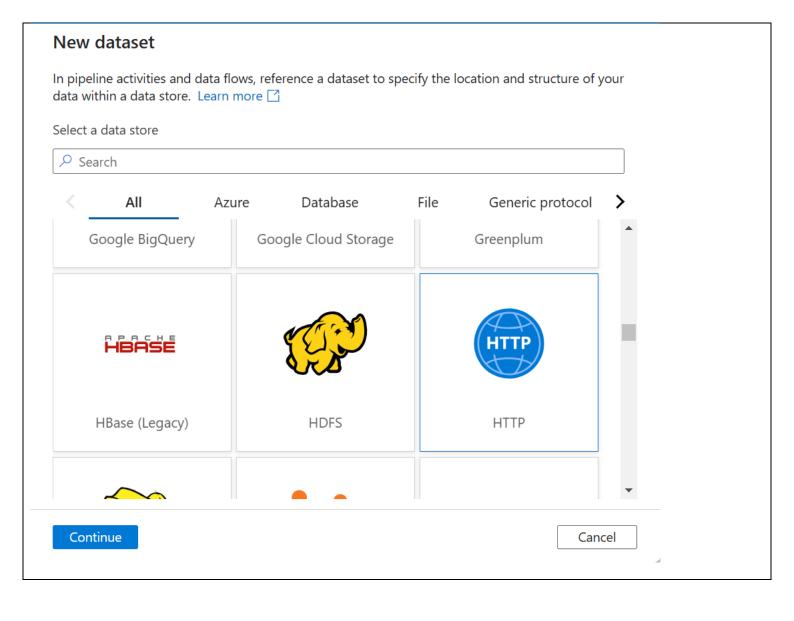
# Integrated Runtime (IR):

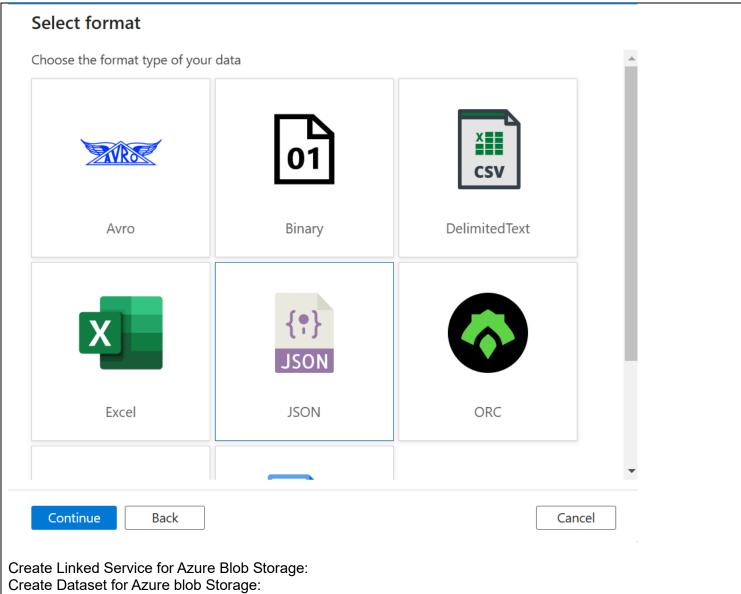
- AutoResolve IR: To be used for all Azure services; the same IR can be used for all Azure services in a project and or multiple projects.
- Self-Hosted IR: To be used for onprem MySQL Server migration to Azure Cloud



Linked Service: defines the connection information to a data store or compute.







Create Linked Service for ADLS Gen 2:

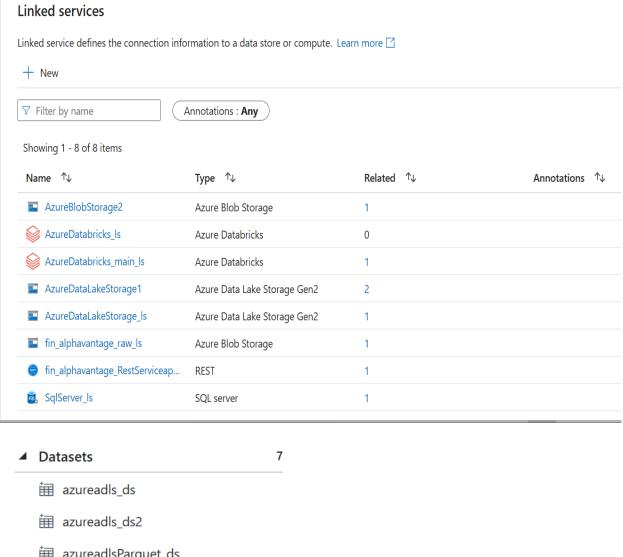
Create Dataset for ADLS Gen 2:

Create Linked Service for Azure Databricks:

Create Dataset for Azure Databricks:

Create Linked Service for Azure SQL Database:

Create Dataset for Azure SQL Database:



# 

#### Create Azure Data Factory Pipeline:

#### **Each Time**

- 1) Create new Linked Service for each Azure service
- 2) Create new Dataset for each Azure service data format.

#### **Copy Activity**

The Copy Activity is used to move data from one source to a destination in the cloud. Every Copy Activity has a source dataset and a sink dataset

# Ingestion Layer into Bronze-Layer (Azure Blob Storage)

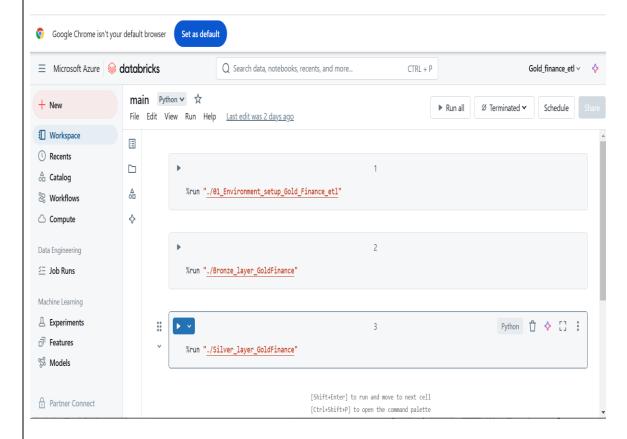
Step 1: Drag the copy activity to the pipeline workspace and configure the parameters

++Copy Activity Parameters: Select the respective datasets for the source and sink dataset. The copy Activity here ingests data from the Alpha vantage rest Api (Source dataset) to the azure blob storage (sink dataset)

# Extraction/Transformation Layer into Silver-Layer (Azure Databricks)

#### **Each Time**

- 1) Mount new data storage in databricks (Refer to Databricks Notebook 01: Environment Setup)
- 2) Update Azure Storage Details Configuration in Environment Setup & Bronze layer code
- +++ Use modularized coding as seen below:



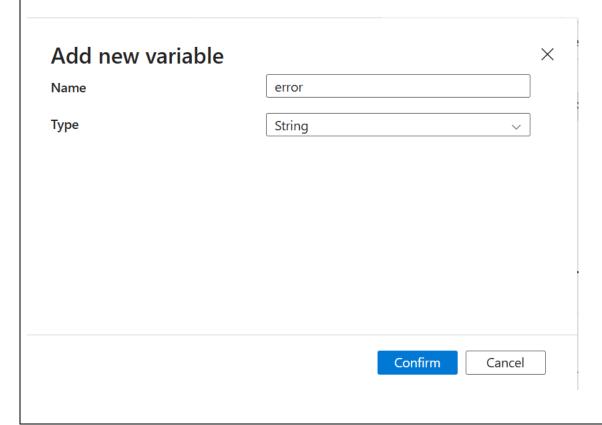
# Copy data from the Adls Gen 2 to Azure SQL

The copy activity is used to copy data from the adls (source dataset) to azure sql database (sink dataset).

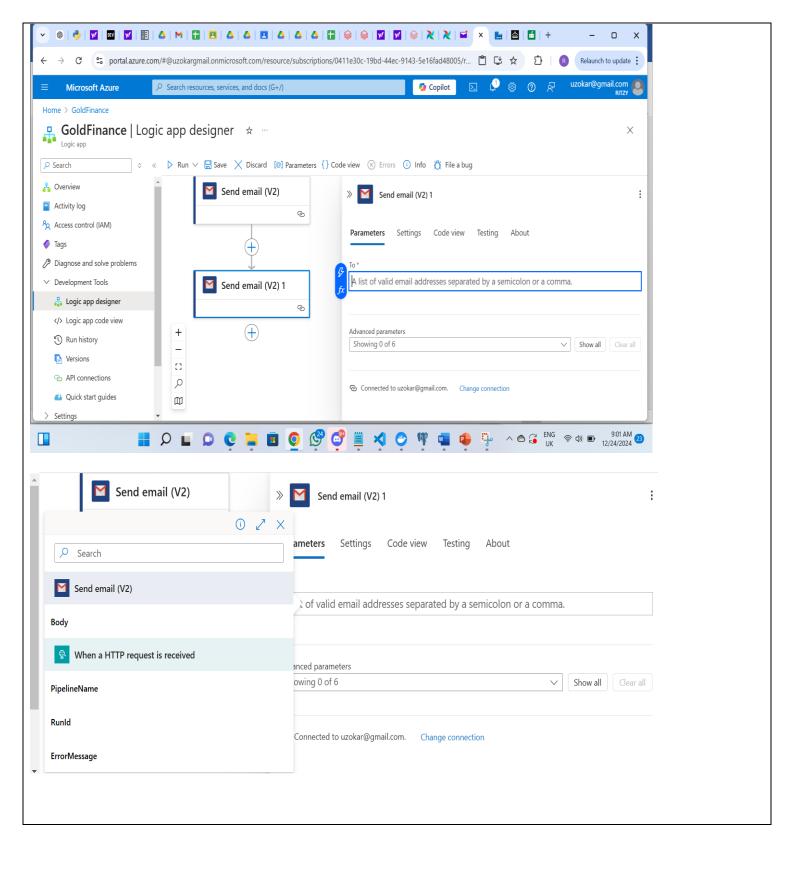
## +++ Error Handling Azure

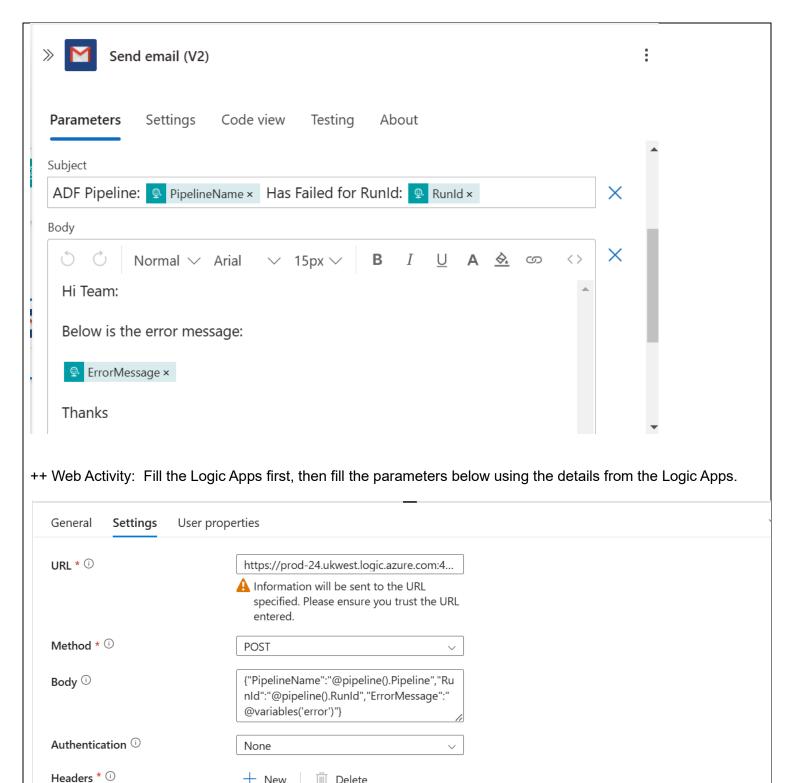
The Set Variable activity is used for error handling in adf.

First: define the variable error:



```
Secondly: write the below syntax in the value. The below is to handle every error of each of the activities of the
adf pipeline.
@concat(
  activity('Ingest_azureblob').output?.Error?.Message,
  '|',
  activity('extract_transform').output?.Error?.Message,
  ' | ',
  activity('load_azuresql').output?.Error?.Message
)
+++ Error Notification
Logic Apps: Set up logic Apps, configure necessary email notification.
            When a HTTP request is received
  Parameters
                 Settings
                             Code view
                                           About
  HTTP URL
   https://prod-24.ukwest.logic.azure.com:443/workflows/22220cd5fbaf47bbba43578883808e11/trigg...
  Method
    POST
 Request Body JSON Schema
       "type": "object",
       "properties": {
            "PipelineName": {
                "type": "string"
            },
            "RunId": {
                "type": "string"
            },
            "ErrorMessage": {
                "type": "string"
   }
```





# +++ Azure DevOPs (CI/CD)

Step 1: Create an Azure DevOps Organization

+ New

Name

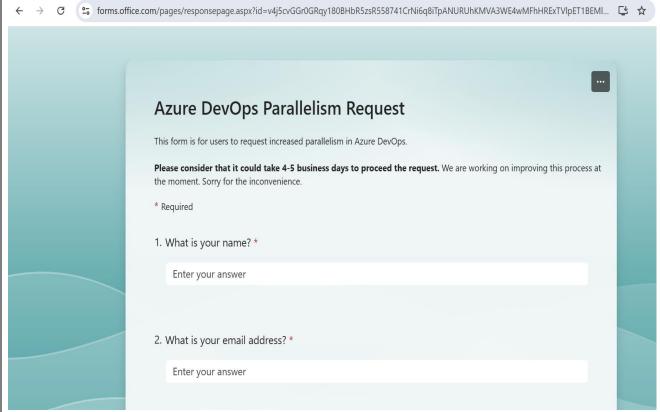
Step 2: Fill this form to create a free parallelism request(https://aka.ms/azpipelines-parallelism-request) and submit for approval, it is only when it is approved that one can be able to work on the azure Organization.

Value

application/json

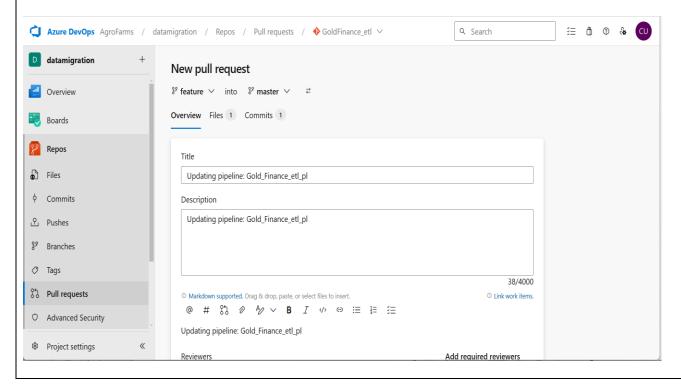
**Delete** 

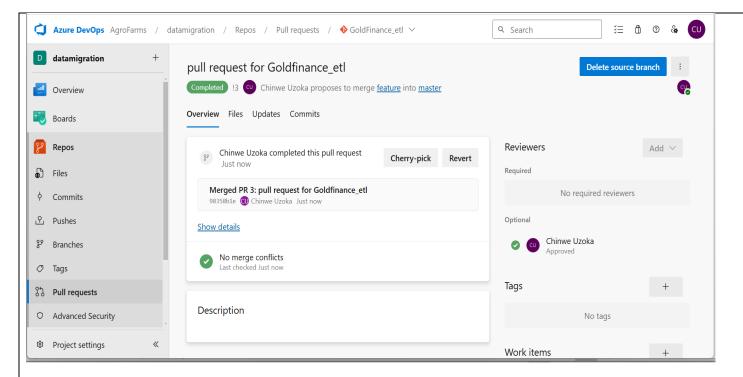
Content-Type



Step 3: Create a Project in the organization

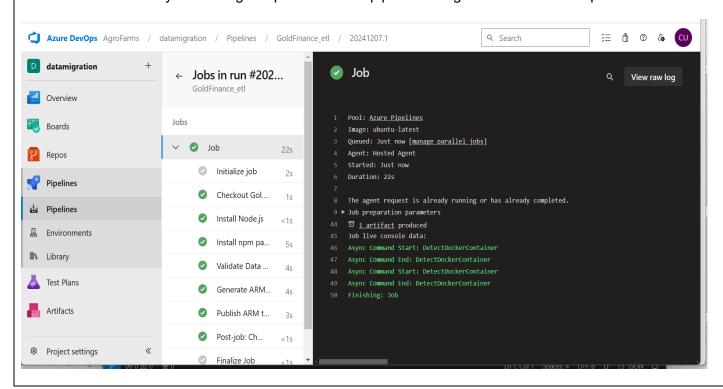
Step 4: Create Repos for pull request and Merge to the main branch

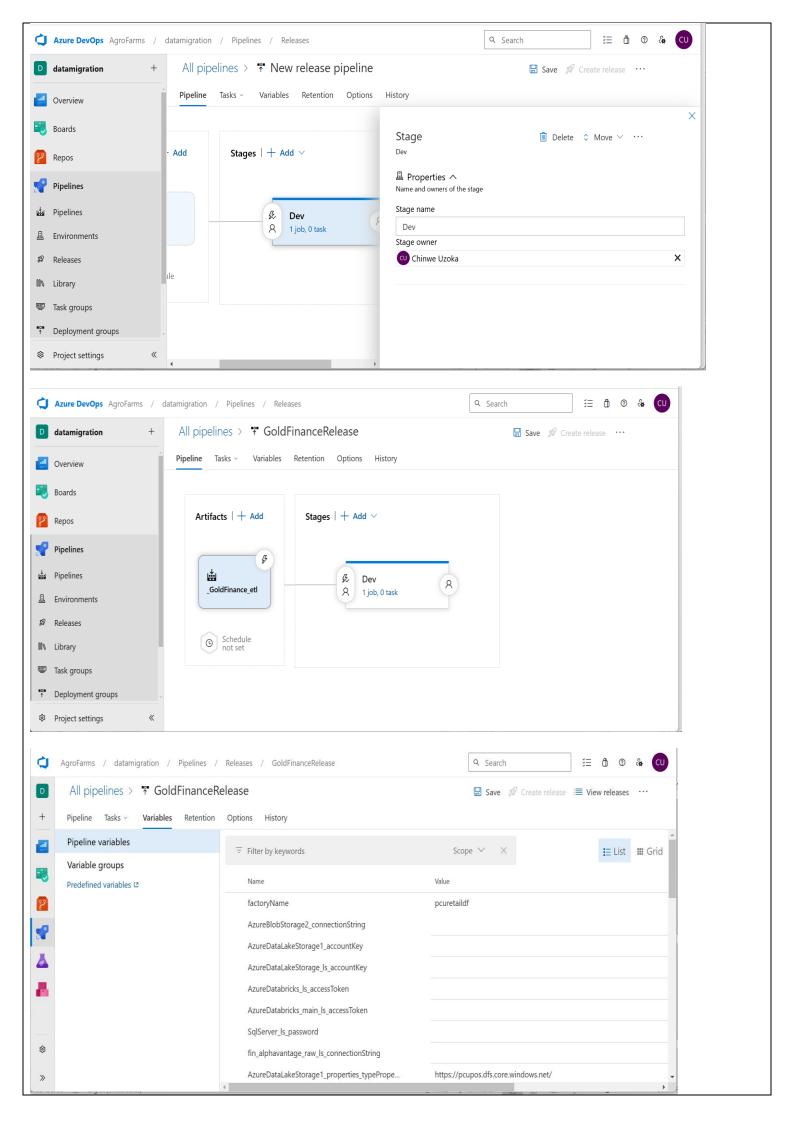


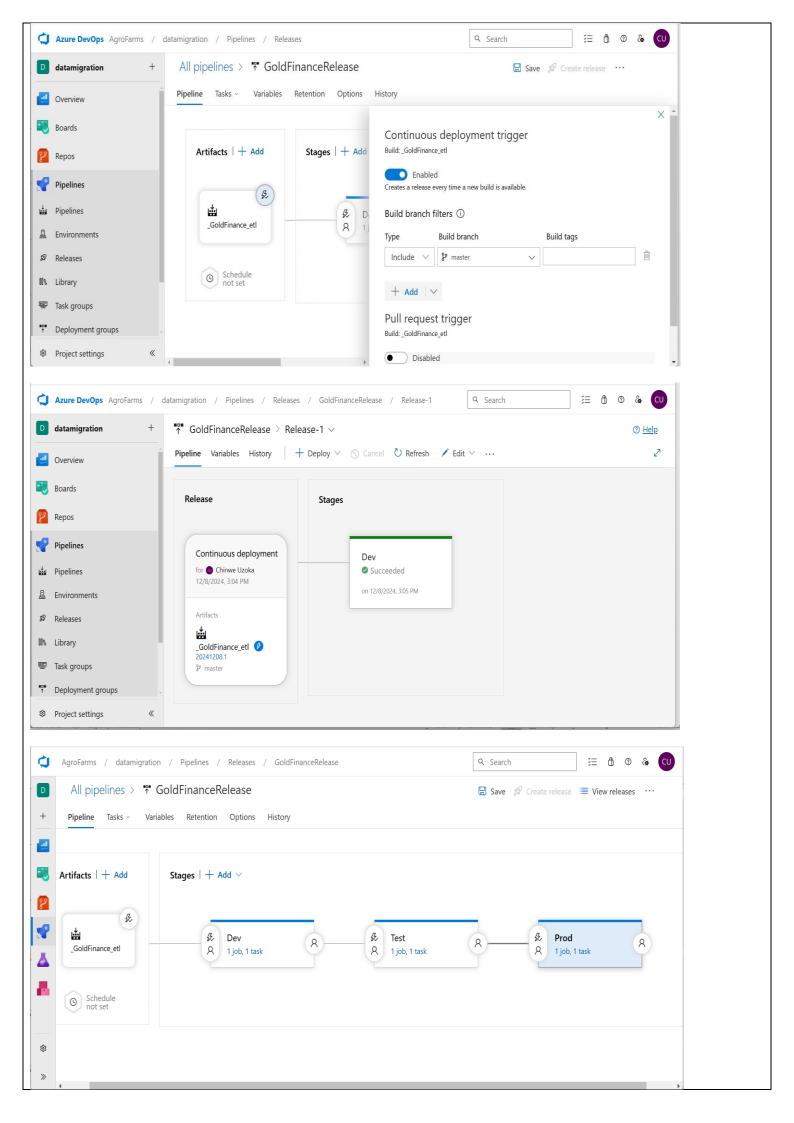


Step 4: adf\_publish:1) Validate the pipeline 2) Generate Arm template and keep it in adf\_publish branch 3) Deploy code to Adf Dev Live mode.

+++ Use the adf build yml file on git Repo to build the pipeline and generate an Arm template.





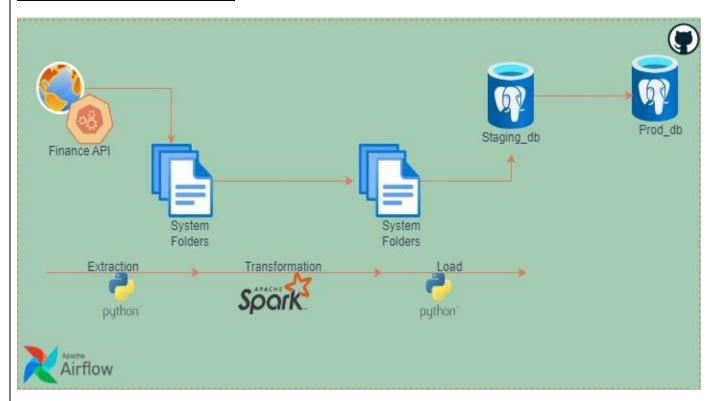


Errors: ### Error1

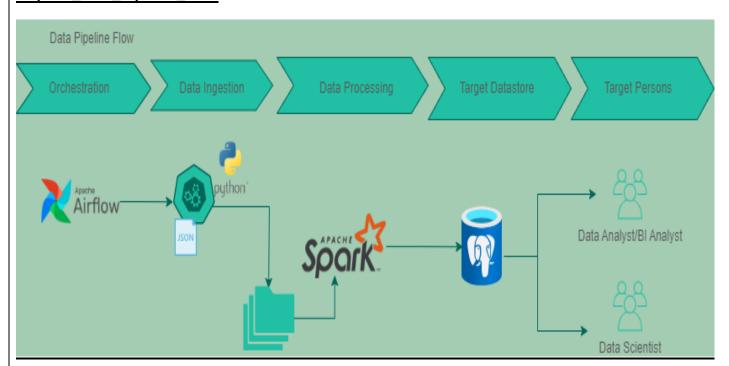
Solution:

2.0 Onprem Project: Gold\_Finance ETL

# **Onprem Solution Architecture**



# Onprem Data Pipeline Flow



# Onprem Project Tech Stack

S/N Tech Stack		Details	
1	Vscode	Python programming	

2	Pyspark on Vscode	Transformation
3	Postgres	Database
4	Airflow	Orchestration

#### +++ Pyspark\_Vscode

- Purpose: Run Spark and custom Python scripts for data ingestion and transformation.
- Aim:
  - Writing Spark jobs to process large-scale datasets.
  - Using Python scripts to ingest, transform and load data to PostgreSQL.

# +++PostgreSQL

- Purpose: A relational database for storing metadata, structured data, and managing transactions.
- Aim:
  - Querying relational datasets using SQL.

Storing and retrieving structured data for analysis or visualization

#### +++ Airflow

- Purpose: Workflow orchestration and ETL pipeline management.
- Aim:
  - o Building and scheduling DAGs (Directed Acyclic Graphs) to automate workflows.
  - Managing and monitoring pipelines through the Airflow web interface.
- Web Interface URL: <a href="http://localhost:8080">http://localhost:8080</a>

Step 1: On vscode, open a bash terminal and paste the code below

curl -LfO 'https://airflow.apache.org/docs/apache-airflow/2.10.4/docker-compose.yaml'

Adjust the yaml file as per below screenshot

```
docker-compose.yaml
      x-airflow-common:
        # Comment the image line, place your Dockerfile in the directory where you place
        # and uncomment the "build" line below, Then run `docker-compose build` to buil
        #image: ${AIRFLOW IMAGE NAME:-apache/airflow:2.10.4}
        build: .
        environment:
          &airflow-common-env
          AIRFLOW__CORE__EXECUTOR: CeleryExecutor
          AIRFLOW__DATABASE__SQL_ALCHEMY_CONN: postgresql+psycopg2://airflow:airflow@p
          AIRFLOW CELERY RESULT BACKEND: db+postgresql://airflow:airflow@postgres/ai
          AIRFLOW__CELERY__BROKER_URL: redis://:@redis:6379/0
          AIRFLOW CORE FERNET KEY: ''
          AIRFLOW__CORE__DAGS_ARE_PAUSED_AT_CREATION: 'true'
          AIRFLOW CORE LOAD EXAMPLES: 'false'
          AIRFLOW__API__AUTH_BACKENDS: 'airflow.api.auth.backend.basic_auth,airflow.api
          # yamllint disable rule:line-length
          # Use simple http server on scheduler for health checks
```

Step 2: Create a Dockerfile and a requirements.txt file.

Step 3: Paste the below in the bash terminal mkdir -p ./dags ./logs ./plugins ./config

echo -e "AIRFLOW UID=\$(id -u)" > .env

Step 4: Create scripts as per below structure

```
myenv/
-- dags/
   - etl_pipeline_dag.py
     -- modules/
       - __init__.py
       - extract.py
       - transform.py
       - load.py
       - helpers.py
     - configs/
       - dev_config.json
       - prod_config.json
  - tests/
    test_extract.py
    -- test_transform.py
    - test load.pv
```

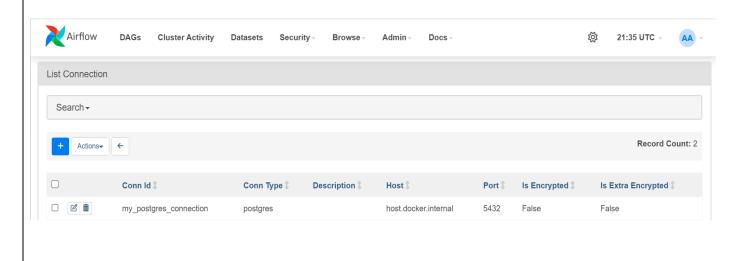
https://airflow.apache.org/docs/apache-airflow/stable/howto/docker-compose/index.html#fetching-docker-compose-yaml

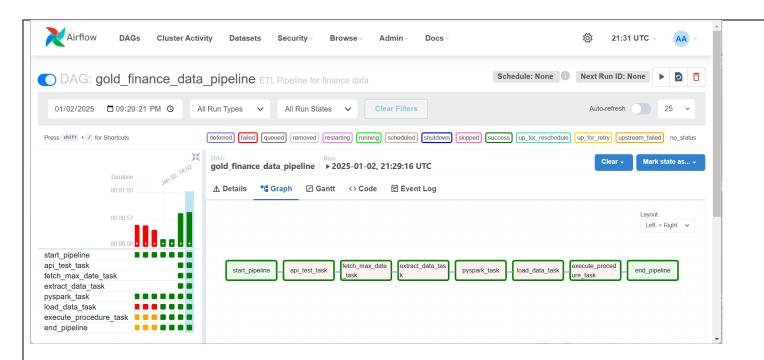
Step 5: Run the below command on bash terminal

docker compose up airflow-init

docker build.

docker compose up





#### Linux\_Commands

rita@DESKTOP-1F00B3O:~/Finance ETL/myenv\$ Is -ld ./dags/tmp/raw

drwxrwxrwx 2 rita root 4096 Dec 28 17:54 ./dags/tmp/raw

rita@DESKTOP-1F00B3O:~/Finance\_ETL/myenv\$ ls -ld ./dags/tmp/transformed\_data

drwxr-xr-x 2 rita root 4096 Dec 28 17:55 ./dags/tmp/transformed data

rita@DESKTOP-1F00B3O:~/Finance\_ETL/myenv\$ chmod 777 ./dags/tmp/transformed\_data

rita@DESKTOP-1F00B3O:~/Finance ETL/myenv\$ ls -ld ./dags/tmp/transformed data

drwxrwxrwx 2 rita root 4096 Dec 28 17:55 ./dags/tmp/transformed\_data

rita@DESKTOP-1F00B3O:~/Finance ETL/myenv\$ docker exec -u root -it myenv-airflow-worker-1 /bin/bash

root@77bcd09e75b5:/app# ls -ld /app/dags/tmp/raw

drwxrwxrwx 1 airflow root 4096 Dec 28 17:54 /app/dags/tmp/raw

rita@DESKTOP-1F00B3O:~/Finance ETL/myenv\$ docker ps

CONTAINER ID IMAGE COMMAND CREATED STATUS PORTS

NAMES

3673140a474c myenv-airflow-scheduler "/usr/bin/dumb-init ..." 14 hours ago Up 9 minutes (healthy) 8080/tcp myenv-airflow-scheduler-1

77bcd09e75b5 myenv-airflow-worker "/usr/bin/dumb-init ..." 14 hours ago Up 9 minutes (healthy) 8080/tcp myenv-airflow-worker-1

e89d6ad6b639 myenv-airflow-webserver "/usr/bin/dumb-init ..." 14 hours ago Up 9 minutes (healthy) 0.0.0.0:8080->8080/tcp myenv-airflow-webserver

b979ae8ff5c3 myenv-airflow-triggerer "/usr/bin/dumb-init ..." 14 hours ago Up 9 minutes (healthy) 8080/tcp myenv-airflow-triggerer-1

a03182e4283a 6379/tcp	redis:7.2-bookworm myenv-redis-1	"docker-entrypoint.s" 4 days	ago Up 10 minutes (healthy)	
5b6d7ef142a6 myenv-postgres		"docker-entrypoint.s" 4 days ago	Up 10 minutes (healthy) 5432/tcp	
(myenv) rita@DESKTOP-1F00B3O:/tmp\$ mkdir -p /tmp/spark_temp,				
sudo chmod 777 /tmp/spark_temp				
Project: Gold_Finance ETL: End				
Team Alpha				