### PART 1: Kafka

There are 2 scripts used to make a connection - producer and consumer.

The **producer script** connects to Bianance's WebSocket API and receives the trade events and writes them to a kafka topic (btcusdt\_trades).

```
# Wingardium Leviosa! Importing some magical libraries
from kafka import KafkaProducer
from websocket import create_connection # Connecting to the
import json
async def main():
    # Summon our trusty Kafka producer
    producer = KafkaProducer(bootstrap_servers='localhost:909
    # Let's name our topic 'btcusdt_trades' for safekeeping
    topic = 'btcusdt_trades'
   # Revelio! Uncover the hidden treasures of the WebSocket
   ws url = "wss://stream.binance.com:9443/ws/btcusdt@trade"
   # Open the portal to the WebSocket realm
   ws = create_connection(ws_url)
   # Let's disarm incoming messages and see what they hold!
   while True:
        # Incoming message alert! Received a message from the
        message = ws.recv()
        # Sending that message off to our secure Kafka topic
        producer.send(topic, value=message.encode())
        # Message sent! Let's keep an eye on the console for
        print("message sent to kafka", message)
        # Clean up the buffer, gotta keep things efficient.
        producer.flush()
# Mischief managed! Let's make sure we run this script correc
```

```
if _ _name_ _== " _ _main_ _":
    # Accio asyncio! Import it to run the magic asynchronously
import asyncio
asyncio.run(main())
```

The **consumer script** connects to the topic (btcusdt\_trades), takes in the messages, processes then writes it to HDFS in csv format.

```
#!/bin/bash/env python3
from kafka import KafkaConsumer # Efficient message capture,
from hdfs import InsecureClient # Secure HDFS access, gotta
import json # JSON parsing, elegance in data representation
def main():
             #The heart of the operation - ingests trade data and orch
             consumer = KafkaConsumer('btcusdt_trades', bootstrap_serv
             hdfs_client = InsecureClient('http://localhost:9870', use
             for message in consumer:
                         #Iterate through incoming messages, a continuous stre
                         trade_event = json.loads(message.value.decode('utf-8'
                         write_to_hdfs(hdfs_client, trade_event)
                          print("Message written to HDFS:", trade_event)
def write_to_hdfs(client, trade_event):
             #Writes trade data to HDFS, a robust and scalable storage
             #Think of it as a meticulously organized digital vault.
            with client.write('/user/root/btcusdt trades/btcusdt trades/btcusd
                         writer.write(json.dumps(trade_event) + '\n')
if _ _name_ _ == "_ _main_ _":
             main()
```

**OUTPUT** 

```
Toot@pot@peslug22aml18:/usr/local/kafka/PES184_189_118_132# hdfs dfs -touchz /user/root/btcusdt_trades/btcusdt_trades.croot@peslug22aml18:/usr/local/kafka/PES184_189_118_132# python3 consumer.pypy

Message written to HDFS: {'e': 'trade', 'E': 1712387103390, 'm': True, 'M': True}

Message written to HDFS: {'e': 'trade', 'E': 1712387103390, 'm': True, 'M': True}

Message written to HDFS: {'e': 'trade', 'E': 1712387103390, 'm': True, 'M': True}

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Message written to HDFS: {'e': 'trade', 'E': 1712387103390, 'm': True, 'M': True}

Message written to HDFS: {'e': 'trade', 'E': 1712387103390, 'm': True, 'M': True}

Message written to HDFS: {'e': 'trade', 'E': 1712387103390, 'm': True, 'M': True}

Message written to HDFS: {'e': 'trade', 'E': 1712387103390, 'm': False, 'M': True}

Message written to HDFS: {'e': 'trade', 'E': 1712387103390, 'm': Bloson, 'm': 3534948800, 'p': '68112.01000000', 'q': '0.00025000'

'b': 26291551975, 'a': 26291553740, 'T': 1712387103397, 'm': True, 'M':
```

```
PS C:\Users\Pranjal> docker exec _it PESIUG2ZAM118 bash
rootEpesiug2Zam118:/usr/local/kafka
rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/kafka/bin/.rootEpesiug2Zam18:/usr/local/k
```

```
Microsoft Windows [Version 10.0.22631.3374]
(c) Microsoft Corporation. All rights reserved.

(c) Microsoft Corporation. All rights rese
```

## PART 2

#### TASK 1

objective: Determine the percentage of trades where the buyer is the market maker for each trading pair.

We are using HIVE to execute the following

```
-- t104_109_118_132 - task 1
```

```
/* Create a table to store the data from the csv file that we
generated in part 1.
We will also define the schema here
* /
 CREATE EXTERNAL TABLE btcusdt_trades
 (
    trade id INT,
    trading_pair STRING,
    buyer STRING,
    seller STRING,
    price DECIMAL(10, 2),
    quantity DECIMAL(10, 2),
    trade_timestamp TIMESTAMP
)
/*
This command gives us some information as to how the values a
making it easier to store in our table
*/
ROW FORMAT DELIMITED
FIELDS TERMINATED BY ','
STORED AS TEXTFILE
LOCATION '/user/root/btcusdt_trades';
/*In the next commad we select the fiels required and perform
aggragate function ( calculating market maker trades and perc
of market makers trades) and also mentions where the ouput file
* /
INSERT OVERWRITE LOCAL DIRECTORY '/home/hadoop/task1.csv'
ROW FORMAT DELIMITED
FIELDS TERMINATED BY ','
SELECT trading_pair, COUNT(*) AS total_trades,
    SUM(CASE WHEN buyer = 'Market Maker' THEN 1 ELSE 0 END) A
    ROUND((SUM(CASE WHEN buyer = 'Market Maker' THEN 1 ELSE 0
FROM btcusdt trades
GROUP BY trading_pair;
```

#### The output is a csv file whose contains look like this

```
"E": 1712389887307,2,0,0.0
"E": 1712389887327,5,0,0.0
"E": 1712389887390,1,0,0.0
"E": 1712389887539,2,0,0.0
"E": 1712389887794,3,0,0.0
"E": 1712389888011,1,0,0.0
"E": 1712389888763,1,0,0.0
"E": 1712389888841,1,0,0.0
"E": 1712389889102,1,0,0.0
"E": 1712389889111,1,0,0.0
"E": 1712389889490,1,0,0.0
"E": 1712389889538,1,0,0.0
"E": 1712389889565,1,0,0.0
"E": 1712389889671,1,0,0.0
"E": 1712389889688,1,0,0.0
"E": 1712389889878,1,0,0.0
"E": 1712389890000,1,0,0.0
"E": 1712389890272,1,0,0.0
"E": 1712389890504,2,0,0.0
"E": 1712389891421,1,0,0.0
"E": 1712389891479,1,0,0.0
"E": 1712389891538,1,0,0.0
"E": 1712389891540,1,0,0.0
"E": 1712389892072,1,0,0.0
"E": 1712389892231,1,0,0.0
"E": 1712389892669,3,0,0.0
"E": 1712389892875,1,0,0.0
"E": 1712389893171,1,0,0.0
"E": 1712389893247,2,0,0.0
"E": 1712389893275,3,0,0.0
"E": 1712389893318,6,0,0.0
"E": 1712389893320,2,0,0.0
"E": 1712389893325,2,0,0.0
"E": 1712389893331,1,0,0.0
"E": 1712389893332,2,0,0.0
"E": 1712389893336,1,0,0.0
```

	4	c	D.	F	F	6	н	
19	"F": 171238989		- 0			u	n	
20	"E": 171238989							
21	"F": 171238989							
	"F": 171238989							
	"F": 171238989							
23	"F": 171238989							
25	"E": 171238989							
25	"E": 1/1238989							
2b 27	"E": 171238989							
28								
	"E": 171238989							
29	"E": 171238989							
30	"E": 171238989							
31	"E": 171238989							
32	"E": 171238989							
33	"E": 171238989							
34								
	"E": 171238989							
36	"E": 171238989							
37	"E": 171238989							
38	"E": 171238989							
39	"E": 171238989							
40	"E": 171238989							
41	"E": 171238989							
42	"E": 171238989							
43	"E": 171238989							
44	"E": 171238989							
45	"E": 171238989							

```
"E": 1712389893371,9,0,0.0
"E": 1712389893374,1,0,0.0
"E": 1712389893378,1,0,0.0
"E": 1712389893437,1,0,0.0
"E": 1712389893439,4,0,0.0
"E": 1712389893488,1,0,0.0
"E": 1712389893537,1,0,0.0
"E": 1712389893541,2,0,0.0
"E": 1712389893593,1,0,0.0
"E": 1712389893645,1,0,0.0
"E": 1712389893699,1,0,0.0
"E": 1712389893757,1,0,0.0
"E": 1712389893879,2,0,0.0
"E": 1712389894147,11,0,0.0
"E": 1712389894149,1,0,0.0
"E": 1712389929432,15,0,0.0
"E": 1712389929490,2,0,0.0
"E": 1712389929555,1,0,0.0
"E": 1712389929616,1,0,0.0
"E": 1712389929688,2,0,0.0
"E": 1712389929690,15,0,0.0
"E": 1712389929701,2,0,0.0
"E": 1712389929738, 2, 0, 0.0
"E": 1712389929818,1,0,0.0
"E": 1712389929924,1,0,0.0
"E": 1712389929926,3,0,0.0
"E": 1712389930019,2,0,0.0
"E": 1712389930145,4,0,0.0
"E": 1712389930197,1,0,0.0
"E": 1712389930251,1,0,0.0
"E": 1712389930254,1,0,0.0
"E": 1712389930271,1,0,0.0
"E": 1712389930308,5,0,0.0
"E": 1712389930311,28,0,0.0
"E": 1712389930348,1,0,0.0
"E": 1712389930359,2,0,0.0
"E": 1712389930370,1,0,0.0
"E": 1712389930396,1,0,0.0
```

```
"E": 1712389930400,15,0,0.0

"E": 1712389930410,11,0,0.0

"E": 1712389930414,2,0,0.0

"E": 1712389930423,3,0,0.0

"E": 1712389930428,2,0,0.0

"E": 1712389930467,14,0,0.0

"E": 1712389930470,7,0,0.0
```

```
hive> CREATE EXTERNAL TABLE btcusdt trades (
          trade id INT,
          trading pair STRING,
    >
          buyer STRING,
         seller STRING,
          price DECIMAL(10, 2),
    >
          quantity DECIMAL(10, 2),
          trade_timestamp TIMESTAMP
    >
   > )
   > ROW FORMAT DELIMITED
    > FIELDS TERMINATED BY ','
   > STORED AS TEXTFILE
    > LOCATION '/user/root/btcusdt_trades';
OK
Time taken: 0.666 seconds
```

#### TASK 2

Objective: Find the top 5 trading pairs with the highest trade volume.

We are going to use MapReduce to solve this question.

We are using the csv file that was generated in part 1. There are 2 parts -

#### 1. mapper code

This code reads the input, then parses JSON object and extracts necessary fields.

The output  $\rightarrow$  a pair and volume

```
#!/usr/bin/env python3
import json
import sys

for line in sys.stdin:
    tevent = json.loads(line.strip())
    pair = (tevent['b'], tevent['a'])
    vol= float(tevent['p']) * float(tevent['q'])
    print(pair, "\t", vol)
```

#### 2. reducer code

Processes the pair (key) and volume (value) generated in the code above. It then sorts the pairs by volume in descending order.

Output  $\rightarrow$  top 5 pairs along with their volume

```
import sys
from collections import defaultdict as dd
pairs = dd(float)
for line in sys.stdin:
    parts = line.strip().split(')')
    pair_str = parts[0] + ')'
    pair = tuple(map(int, pair_str.strip('()').split(',')))
    volume_str = parts[1].strip()
    volume = float(volume_str)
    pairs[pair] += volume
sorted_res = sorted(pairs.items(), key=lambda x: x[1], reverse
```

# for pair, volume in sorted\_res[:5]: print(pair, "\t", volume)

```
2024-04-06 21:38:32,094 INFO mapreduce.Job: Job job_local2109940132_0001 completed successfully
2024-04-06 21:38:32,169 INFO mapreduce.Job: Counters: 36

File System Counters

FILE: Number of bytes read=304720

FILE: Number of bytes written=1635403

FILE: Number of large read operations=0

FILE: Number of large read operations=0

HDFS: Number of bytes read=91810

HDFS: Number of bytes read=91810

HDFS: Number of large read operations=0

HDFS: Number of write operations=4

HDFS: Number of bytes read=91810

Map.Reduce Framework

Map input records=243

Map output tytes=10425

Map output tytes=10425

Map output tytes=10425

Map output split bytes=10917

Input split bytes=10917

Reduce input records=243

Reduce shuffle bytes=10917

Reduce input records=243

Reduce output records=5

Spliled Records=486

Shuffled Maps =1

Failed Shuffless

Merged Map outputs=1

GC time elapsed (ms)=35

Total committed heap usage (bytes)=532676608

Shuffle Errors

BAD ID=0

CONNECTION=0

NRONG_LEMGTH=0

NRONG_NEBUCH=0

NRONG_NEBUCH=0

NRONG_NEBUCH=0

NRONG_NEBUCH=0

File Input Format Counters

Bytes Read=45905

File Output Format Counters

Bytes Read=45905
```

```
peslug22am132@peslug22am132:~/T_104_109_118_132$ hdfs dfs -cat /example/T_104_109_118_132/part-00000 (26291956216, 26291956696) 9999.5212519 (26291967915, 26291717560) 8370.5943 (26291967936, 26291717560) 8302.4243 (26291967894, 26291717560) 7945.8952 (26291967468, 26290767555) 7464.250365
```