ClickHouse OLAP DBMS for stocks analytics

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1 Project goal

To demonstrate the possibilities of OLAP DBMS ClickHouse for storing and processing stock data of companies from S&P 500 rating using Grafana and Android application.

2 Group members

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3 Project description

The project allows users to see stocks data from S&P 500 rating in two formats: Grafana dashboard and Android App. The data is stored in DBMS ClickHouse.

3.1 Components

The project consists of several applications/servers:

- ClickHouse server main server of ClickHouse DBMS
- ClickHouse metrics exporter
- Prometheus storage for ClickHouse metrics
- Grafana tool for visualization stocks time series
- Loader back-end application that saves data to ClickHouse in real time
- Reader back-end application that executes queries in ClickHouse by requests from Android App
- Android App application that shows stats & charts based on the result from Reader

3.2 Data

Data: S&P 500 stock data (Kaggle link).

3.3 Applications functionalities

• Loader

- 1. loads dataset of S&P 500 stock data
- 2. inserts the data to ClickHouse server

• Reader

- 1. receives requests from Android App
- 2. selects data from ClickHouse
- 3. map data to special format
- 4. returns data to Android App

3.4 UI functionalities

The user will be provided with 2 interfaces to access stocks data stored in ClickHouse - Grafana & Android App. The functionality of these interfaces will be the following:

- 1. user selects the date range
- 2. user selects the companies (one or more in the list of 500 companies)
- 3. user discover the charts on open, high, low, close prices for selected companies

4 Project planning

- 1. 1 week prepare project infrastructure
- 2. 2 weeks design ClickHouse tables (check different options and make the most effective design decision)
- 3. 1 week develop Loader application
- 4. 1 week develop Reader application
- 5. 1 weeks develop Android application
- 6. 1 week test all project components