request

September 29, 2021

```
[1]: import requests import pandas as pd
```

0.1 Let say

Let say, TWTR.csv is my realtime data (follow realtime-evolution-strategy.ipynb), remember, we trained using Close, and Volume data.

So every request means new daily data.

You can improve the code to bind historical data with your own database or any websocket streaming data. Imagination is your limit now.

```
[2]: df = pd.read_csv('TWTR.csv')
    df.head()
```

```
[2]:
             Date
                        Open
                                   High
                                               Low
                                                        Close
                                                               Adj Close
                                                                            Volume
      2018-05-23
                   32.700001
                             33.430000
                                         32.599998
                                                               33.419998
                                                                          13407500
                                                    33.419998
       2018-05-24
                   33.439999
                              33.759998
                                          33.119999
                                                    33.520000
                                                               33.520000
                                                                          14491900
    2 2018-05-25
                   33.540001
                              33.990002
                                         33.310001
                                                    33.630001
                                                               33.630001
                                                                          10424400
    3 2018-05-29
                   33.419998
                              34.830002
                                         33.349998
                                                    34.040001
                                                               34.040001
                                                                          22086700
    4 2018-05-30
                   34.200001 34.660000 34.080002
                                                    34.360001 34.360001
                                                                          14588200
```

```
[3]: close = df['Close'].tolist()
volume = df['Volume'].tolist()
```

0.2 Check balance

```
[4]: requests.get('http://localhost:8005/balance').json()
```

[4]: 93.5199959999999

This is the initial capital we have for now, you can check agent.ipynb how I defined it, or you can overwrite it.

0.3 Trading

```
[5]: import json

data = json.dumps([close[0], volume[0]])
  data
```

[5]: '[33.419998, 13407500]'

Remember, my last training session was only used Close and Volume, you need to edit it to accept any kind of parameters.

```
[6]: requests.get('http://localhost:8005/trade?data='+data).json()
```

Reason why you got 'data not enough to trade', because, the agent waiting another data to complete the queue, at least same as window_size size.

Last time I defined window_size is 20, means, it only look back 20 historical data to trade.

Assume now, you have 100 times new datapoints going in, you want to trade these datapoints.

```
[7]: for i in range(200):
    data = json.dumps([close[i], volume[i]])
    requested = requests.get('http://localhost:8005/trade?data=' + data).json()
    print(requested)
```

```
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```

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