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The way I did my proxy was by using a listening socket that listens on a specific port, for my testing I did port 1234. It waits for incoming connections, and once the connection is received, it reads the HTTP request from the client. The HTTP request sends a URI which I wrote a function that parses that URI to determine what host, port, and path I should forward that incoming request too. I can use this info to establish a connection. Once the connection is established, and the port is forwarded. My proxy server receives the HTTP response from the target server, reads it's response, and then forwards it back to the client.

So one thing to note, is my proxy doesn't work with every HTTP site. I got mine to work with <http://icio.us/>, but sites like <http://www.socialstudieshelp.com/> would not work. Through my research, I found it is likely a DNS resolution failure which basically means the proxy might fail to resolve certain domain names if there are DNS configuration issues on the server where the proxy is running.