Ramakrishna Mission Vivekananda Educational and Research Institute



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School of Mathematical Sciences Department of Computer Science

 MSc CS : Batch 2021-23, Semester II and Batch 2020-22 Semester IV, Final Exam ETBDC

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Student Name (in block letters): Student Roll No: Signature: Date: 17 June 2022

Max Marks: 100

Time: 4hrs

Answers must be properly justified to deserve full credits.

1. (25 points) Topic Apache Spark Streaming:

Input Data: ["timestamp": "2018-09-25 10:05:00", "symbol": "MSFT", "priceData": "high": "114.6100", "close": "114.5400", "open": "114.5200", "low": "114.4900", "volume": "53615", "timestamp": "2018-09-25 10:05:00", "symbol": "ADBE", "priceData": "high": "265.9100", "close": "265.9100", "open": "265.5820", "low": "265.5820", "volume": "8283", "timestamp": "2018-09-25 10:07:00", "symbol": "GOOGL", "priceData": "high": "1183.1600", "close": "1183.1600", "open": "1183.1600", "low": "1183.1600", "volume": "2335", "timestamp": "2018-09-25 10:08:00", "symbol": "FB", "priceData": "high": "162.2700", "close": "162.0700", "open": "161.8300", "low": "161.8000", "volume": "239757", "timestamp": "2018-09-25 10:09:00", "symbol": "FB", "priceData": "high": "165.2700", "close": "165.0700", "open": "165.8300", "low": "165.8000", "volume": "239760", "timestamp": "2018-09-25 10:10:00", "symbol": "FB", "priceData": "high": "167.2700", "close": "167.8300", "low": "167.8000", "volume": "239766"]

(a) (20 points) Calculate the following indicator value of the stock in a 2-minute sliding window for the last 6 minutes.

Indicator reference: C = The most recent closing price L3 = The lowest price traded of the 3 previous trading sessions <math>H3 = The highest price traded during the same 3-day period

Note: Data, format of the data and output are not critical for evaluation and you may use any data with the same attributes in any format. But unit test output (i.e. logs) are to be produced in exam hall for all entry points used and this output will be used for marking.

(b) (5 points) Price is considered overbought when the indicator values is above 80 and oversold when below 20. Compare usability of Spark and Flink frameworks for solution to this problem.

You may like to refer: https://timepasstechies.com/spark-textfilestream-to-find-relative-strength-index-or-rsi-of-stocks-with-sliding-window-and-reducebykeyandwindow-example/

2. (75 points) Please develop scripts/programs based on the following.

Input Data: Jan_2020_ontime.csv (refer from classroom: Graph Algo -; GraphFrame)

Input Description: Airport Arrival and Departure Details

Environment: Spark GraphFrames and CypherQL

Tools: No restriction

- (a) (5 points) Spark Graphframes: Find two airports having direct connection with distances greater than 500 units (miles)
- (b) (5 points) Spark Graphframes: Find all tuples of airports (a, b, c) following the conditions mentioned below:

Airport a has a direct flight to airport b then airport b has a direct flight to airport c where airport a has no direct flight to airport c and airport c is not the same as airport a

- (c) (25 points) Cypher QL: Find pair of airports having direct connection with distances greater than 500 units (e.g. miles)
- (d) (40 points) Cypher QL: Find all tuples of airports (a, b, c) following the conditions mentioned below: Airport a has a direct flight to airport b, then airport b has a direct flight to airport c where airport a has no direct flight to airport c and airport c is not the same as airport a

Output is important for evaluation and should match for both the frameworks.