# **Project Status Report Template**

Project Name: FPGA Based Stock Prediction

Team Name: Pythia

Project Manager: Clement Cole

Team Members: Christopher Roche, Elijah Adedapo, Enrique Torres

Report Date: 11/17/2016

Reporting Period: 10/20/2016 to 11/17/2016

### **Management Summary**

This reporting period has consisted of research and design. A large portion of labor-hours was invested in project design documentation.

We have continued researching the predictive algorithm and have begun implementing it in C++. A Python script has been written to pull historical data for user selected stocks and outputs the necessary data to CSV files. Work has begun in making an SQL database to hold the data.

Two Linux computers were set up and connected to the network. One will serve as a server and the other will run the software implementation.

Defined milestones completed: 1 of 5 (20%) Defined tasks completed: 0 of 20 (0%)

Total estimated project hours used: 380 of 1280 (30%) Ahead of (or Behind) schedule by: On schedule

Known defects: None

Staff members on project 1 of 1 planned Contingency hours remaining: 100% of 100 hours

#### **Schedule**

Initial estimated completion date: May 1, 2017
Previous estimated completion date: May 1, 2017
Current estimated completion date: May 1, 2017
May 1, 2017

# **Key Milestones Table**

| ID | Title  | Planned<br>Completion<br>Date | Previous<br>Forecast<br>Completion<br>Date | Current<br>Forecast<br>Completion<br>Date | Actual<br>Completion<br>Date |
|----|--|-------------------------------|--|---|------------------------------|
| 1  | Select an algorithm for stock prediction         | 10/21/ 2016                   | 10/21/2016                                 | 10/21/2016                                | 10/15/2016                   |
| 2  | Implement algorithm in hardware                  | 05/01/2017                    | 05/01/2017                                 | 05/01/2017                                | N/A                          |
| 3  | Implement algorithm in software                  | 05/01/2017                    | 05/01/2017                                 | 05/01/2017                                | N/A                          |
| 4  | Use web server to feed stock details to the FPGA | 05/01/2017                    | 05/01/2017                                 | 05/01/2017                                | N/A                          |
| 5  | Send analysis results to UI                      | 05/01/2017                    | 05/01/2017                                 | 05/01/2017                                | N/A                          |

## **Product Size**

- It is too early to predict how many logical units on the FPGA will be needed for successful completion. We must determine which FPGA we will use as well as implement the VHDL.
- implement the VHDL.
  It is too early to predict how much bandwidth will be required to feed stock data to the computer system and the FPGA.

## **Effort**

| Life Cycle Activity           | This Reporting Period (labor-<br>hours) |                      | Project to Date (labor-hours) |               |
|-------------------------------|---|----------------------|-------------------------------|---------------|
|                               | <b>Planned Effort</b>                   | <b>Actual Effort</b> | Planned Effort                | Actual Effort |
| Algorithm research            | 40 hours                                | 40 hours             | 80 hours                      | 80 hours      |
| Yahoo Finance API utilization | 40 hours                                | 40 hours             | 80 hours                      | 80 hours      |
| Algorithm development (C++)   | 40 hours                                | 40 hours             | 80 hours                      | 80 hours      |
| Database design               | 20 hours                                | 20 hours             | 20 hours                      | 20 hours      |
| VHDL implementation           | 40 hours                                | 40 hours             | 40 hours                      | 40 hours      |
| Project design documentation  | 80 hours                                | 80 hours             | 80 hours                      | 80 hours      |

# Cost

| Life Cycle Activity           | This Reporting Period |             | Project to Date |             |
|-------------------------------|-----------------------|-------------|-----------------|-------------|
| Life Cycle Activity           | <b>Planned Cost</b>   | Actual Cost | Planned Cost    | Actual Cost |
| Algorithm research            | \$0                   | \$0         | \$0             | \$0         |
| Yahoo Finance API utilization | \$0                   | \$0         | \$0             | \$0         |
| Algorithm development (C++)   | \$0                   | \$0         | \$0             | \$0         |
| Database design               | \$0                   | \$0         | \$0             | \$0         |
| VHDL implementation           | \$0                   | \$0         | \$0             | \$0         |
| Project design documentation  | \$0                   | \$0         | \$0             | \$0         |

# **Requirements Status**

| #   | Functional Requirement  | Team Member       | Status       |
|-----|---|-------------------|--------------|
| 1.  | The system will have a User Interface for hardware-based unit                   | Elijah Adedapo    | In Progress  |
|     | to select which stock's forecasted lows and high to be                          |                   |              |
|     | displayed.  | 77111 1 1 1 1     | * D          |
| 2.  | The system will have a User Interface for the software Based                    | Elijah Adedapo    | In Progress  |
|     | computer unit to select which stock's forecasted lows and high to be displayed. |                   |              |
| 3.  | The system will have a data source for the hardware-based                       | Christopher Roche | In Progress  |
| 5.  | unit from external web scraping tool to acquire stock data.                     | Christopher Roche | III Flogless |
| 4.  | The system will have a data source for the software-based unit                  | Christopher Roche | In Progress  |
| ٦.  | from external web scraping tool to acquire stock data.                          | Christopher Roche | In 1 Togicss |
| 5.  | The system will have a data source formatter for input into the                 | Christopher Roche | In Progress  |
|     | hardware-based unit.  |                   |              |
| 6.  | The system will have a data source formatter for input into the                 | Christopher Roche | In Progress  |
|     | software-based unit.  |                   |              |
| 7.  | The system will have a data source formatter for output from                    | Clement Cole      | In Progress  |
|     | hardware-based unit into the  |                   |              |
|     | computer system server.   |                   |              |
| 8.  | The system will have a data source formatter for output from                    | Enrique Torres    | In Progress  |
|     | software-based unit into the computer system server.                            |                   |              |
| 9.  | User will be able to control the variety of stock output data to                | Elijah Adedapo    |              |
|     | be display in User Interface for hardware-based unit.                           |                   |              |
| 10. | User will be able to control the variety of stock output data to                | Elijah Adedapo    |              |
|     | be display in User Interface for software-based unit.                           |                   |              |
| 11. | Hardware-based unit output will be displayed via a User                         | Elijah Adedapo    |              |
| 10  | Interface.  | F1" 1 A 1 1       |              |
| 12. | Software-based unit output will be displayed via a User                         | Elijah Adedapo    |              |
| 12  | Interface.  | Clamant Cala      |              |
| 13. | Hardware-based unit must predict the following daily highs                      | Clement Cole      |              |
| 1.4 | and lows of the provided stocks.  | Environa Tamas    | In Due succe |
| 14. | Software-based unit must predict the following daily highs                      | Enrique Torres    | In Progress  |
| L   | and lows of the provided stocks.  |                   |              |

| #  | Non-Functional Requirement                                      | Team Member    | Status      |
|----|---|----------------|-------------|
| 1. | The system shall have a User Interface Display to show stock    | Elijah Adedapo |             |
|    | prediction report via graphic user interface for hardware-      |                |             |
|    | based unit  |                |             |
| 2. | The system shall have a User Interface Display to show stock    | Elijah Adedapo | In Progress |
|    | prediction report via graphic user interface for software-based |                |             |
|    | system.   |                |             |
| 3. | The system must be able to display the performance of both      | Elijah Adedapo |             |
|    | hardware and software implementations of the algorithm in       |                |             |
|    | terms of speed and latency for both the hardware-based and      |                |             |
|    | software-based units.   |                |             |
| 4. | Hardware-based unit must be available during pre-trading        | Clement Cole   |             |
|    | hours and regular trading hours.                                |                |             |
| 5. | Software-based architecture must be available during pre-       | Enrique Torres | In Progress |
|    | trading hours and regular trading hours                         |                |             |
| 6. | The entire system shall be small enough to fit provided         | Enrique Torres |             |
|    | enclosure in the stock trading ground                           |                |             |
|    | (pit).  |                |             |

# **Top Five Risks**

- 1. Scheduling: falling behind planned timeline
- 2. Requirements: may change over time
- 3. Hardware: FPGA may not support certain algorithms due to hardware limitations
- 4. Network: latency may affect the accuracy of the algorithm
- 5. Knowledge: learning curve involved with stock prediction will take a lot of time

### **Open Issues**

No current open issues

#### **Action Items**

- Continuing to research genetic algorithms and their usability in stock prediction
- Implementing the prediction algorithm in C++
- Begin VHDL implementation of the prediction algorithm once the C++ implementation gets closer to an initial working model
- Develop a database for data storage and retrieval
- Begin to design a basic (console based) user interface for the system

#### **Defects**

No current defects have been identified