Oct 11, 2024

Functional Programming

GenAI for ArbitrageGainer model feedback

Introduction

In this report, I describe the changes that I made to the team's workflows based on feedback provided by a dedicated genAI model. The two key workflows that I focused on were "ApplyTradingStrategy" and "Check Order Status."

1. Workflow: "ApplyTradingStrategy"

Changes I Made:

- Clarified Input/Output Parameters: I specified that the input is the ApplyTradingStrategy command, and the outputs are both an OrdersPersisted event and a MarketOrderSent command.
- Interaction with External Exchange System: I ensured that the MarketOrderSent command clearly instructs the system to send buy and sell orders to the external exchange system.
- Added OrdersPersisted Event: I included the OrdersPersisted event to ensure the status of the order is saved after the trading strategy is applied.

2. Workflow: "Check Order Status" Changes

I Made:

- Order Status Definition: I explicitly defined the process for checking the order status for both full and partial fulfillment.
- Defined Follow-Up Actions: I introduced missing steps, such as calculating residual orders in case of partial fulfillment and sending notifications in case of a one-sided order status.
- Also, fixed some parts of the pseudo code by myself without the help of genAI.

Conclusion

These changes, based on genAI feedback, help to ensure that our workflows are clear, welldefined, and that they account for the necessary interactions with external systems and event-handling logic.