Schema changes done:

The following table shows the schema improvements done to establish referential integrity between the current database tables.

|  |  |  |
| --- | --- | --- |
| TABLE | PRIMARY KEY | FOREIGN KEY |
| Instrument Statistics | Composite key-> | Date, Instrument ID |
| Instrument Master | Instrument ID | none |
| Engineered Features | Composite key-> | Date, Instrument ID |
| Date Dimension | Date | none |
| Algorithm Master | Algorithm Code |  |
| Algorithm Forecast | Composite key-> | Forecast Date, Instrument ID, Algorithm Code |
| Strategy Master | Strategy Code |  |
| Statistical Returns | Composite key-> | Date, Instrument ID, Strategy Code |
| Macro Econ Master | Macro code | none |
| Macro Statistics | Composite key-> | Date, macroecon code |
| Macro Econ Forecast | Composite key-> | Date, Algorithm code, Instrument ID |
| Action signals | Composite key-> | Date, instrument id, strategy code |
| Temp Visualize | Composite key-> | Date, instrument id, algorithm code |
| Past statistics | Composite key-> | Date, instrument id |

Additional financial instruments added:

TM – Toyota Motors

F - Ford

FCAU – Fiat Chrysler

HMC – Honda Motors