

Volatile Stocks

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What I wanted to do...

- *Find the most volatile stocks over a time period*
Given
2 dates || an end date and a time period
- *Find the moving average of those stocks (and others?)*
given the same kind of input.
- *Integrate into the current Akka web app.*
using the current "go" button

Find the most volatile stocks over a time period

```
var map1 = function () {  
  var delta = 0;  
  delta = Math.abs(this.close - this.open)  
  emit(this.stock_symbol, {delta: delta});  
};
```

Nothing special about the reduce function

Create array of the most volatile stock symbols for later use...

Find the moving averages of those stocks

... Nope!

kind of.

Integrate into web-app

Step 1: Attempt to understand how to web-app works.

Step 2: ????????

Step 3: hope you don't fail because you couldn't deliver.

App.js => RestfulDataPublisher.getAllDataFor =>
That returns some kind of JSON Map...

MongoDBDataStore == query????

Simple moving average

```
var map2 = function () {  
  var windowSize = 25;  
  var array = db.A_prices.find({stock_symbol: this.stock_symbol, date: {$gte: this.date}}).  
    limit(windowSize);  
  var answer = array.toArray();  
  emit(this.date, {symbol: this.stock_symbol, avg: answer});  
}
```

```
var reduce2 = function (key, values) {  
  var sum = 0;  
  for (var n = 0; n<values[0].avg.length; n++)  
    sum += values[0].avg[n].close;  
  var answer = sum / values[0].avg.length;  
  return {symbol: values[0].avg[0].stock_symbol, avg: answer};  
}  
for (var k = 0; k<5; k++){  
  var result2 = db.A_prices.mapReduce(map2, reduce2, { query: {stock_symbol:  
    symbolArray[k], date: {$gte: beginDate, $lte: endDate}}});
```

Plotting!

Q/A?