TheProposalAndTheSolution.txt

/*	Author's Name	:	Kenneth Larot Yamat			
	Purpose of Program:		To create a program that automatically creates trading tickets for a security, for example, buy and sell orders for shares of an exchange traded fund			
*/	Date Due:		11:59 PM on March 4th, 2024			
Projec	trading		a program that automatically creates ickets for a security, for example, buy orders for shares of an exchange traded fund.			
		buy or se a new tic	uld only manually enter the first order, either to ll a security, the program would populate and submit ket based on the fulfillment of the previous ticket, of tickets would continue until the user decided to e chain.			
A) Bac	kground and the	needs:				
		that are	ram is needed because there are many securities difficult to trade because they are illiquid as of large bid and ask spreads, or because they lack			
		The goal	is to reduce spreads while increasing volume.			
			eed is due to the fact that manually performing this tas ous and prone to error.			
B) Fur	ction list:					
		getSecuri setSecuri				
		setPurcha getPurcha				
		•	ationPrice ationPrice			
			eTrueRange eTrueRange			
			gerBandWidth gerBandWidth			
		_	eDirectionalIndex eDirectionalIndex			
C) Use	r interface (UI) design:				
St	ep 1					

58											
59		Trade Ticket									
60		========									
61											
62		Security:	[User Input Elem								
63		Buy or Sell:	[User Input Elem	ent]							
64		Limit:	[User Input Elem	ent]							
65		Quantity:	[User Input Elem	ent]							
66		ATR:	[User Input Elem								
67		BBW:	[User Input Elem								
68		ADX:	[User Input Elem	_							
69		,,,,,,,	[050: 11]pac 110								
70	Step 2										
70 71	Step 2										
72											
72		Vous initial [Ruy	/Salll Inada +icka+	fon [Socupity] has boon							
73 74		Your initial [Buy/Sell] Trade ticket for [Security] has been									
74 75		submitted at the following price [Limit Price] and quantity [Quantity].									
		Cube aguant and and		11. compand and cubult.							
76 77				ally generated and submitte							
77 70				order, with buy limits and Ave							
78 70				linger Band Width, and Ave	erage Directional						
79		Index entered on 1	the initializing ti	cket.							
80											
81			oe generated with a		mount] above the previously fi						
82		Buy orders will b	oe generated with a	limit of [Calculated Ar	mount] below the previously fi	illed ticket					
83		_	_								
84		[User Input Ele	ement [Accept and	Submit]	Submit] [Start Over]]						
85											
86	Step 3										
87											
88		[Ticker Symbol]	[Buy/Sell]	[Order Quantity]	[Limit Price]	[Ticket Status]					
89											
90		[HFH.P	Buy	1	86.86	0pen]				
91											
92	Step 4										
93		[Ticker Symbol]	[Buy/Sell]	[Order Quantity]	[Limit Price]	[Ticket Status]					
94											
95		[HFH.P	Buy	1	86.86	Filled]				
96		-	•				_				
97	Step 5										
98	•										
99		[Ticker Symbol]	[Buy/Sell]	[Order Quantity]	[Limit Price]	[Ticket Status]					
100		, , ,	. ,, ,	, ,							
101		[HFH.P	Sell	1	86.89	Open]				
102							,				
103	Step 6										
104											
105		[Ticker Symbol]	[Buy/Sell]	[Order Quantity]	[Limit Price]	[Ticket Status]					
106		[[-] /]	[[3					
107		[HFH.P	Sell	1	86.89	Filled]				
108				_	55.52		7				
109	Step 7										
110	- F .										
111		[Ticker Symbol]	[Buy/Sell]	[Order Quantity]	[Limit Price]	[Ticket Status]					
112		[[,/]	[0. 5.5. 2565269]	[[c.cc scacas]					
113		[HFH.P	Buy	1	86.87	0pen]				
114			zuy	-	30.07	open.					
±±⊣f											

```
116
117
                       [Ticker Symbol]
                                        [Buy/Sell]
                                                         [Order Quantity]
                                                                                 [Limit Price]
                                                                                                         [Ticket Status]
118
                                                                                                                Filled
119
                       [ HFH.P
                                               Buy
                                                                                            86.87
120
                       this sequence is based on + 00.03 to Sell orders and - 00.02 to
121
             Notes:
                       Buy orders for first issue preferred shares for the security HFH
122
123
124
         D) Class diagram
125
126
127
128
129
                [AverageTrueRange]
                                            [BollingerBandWidth]
                                                                       [AverageDirectionalIndex]
130
131
132
                       ______
133
134
135
136
137 [ExistingBidAskSpread] ==========> [UserTicketBuySellDistance] ========> [Ticket] =======> [AutoTicket]
138

    bidAskSpread double

    ticketQuantity int

                                                                                                             - sequenceMaximum
                                                                                                                                     int
139

    acquisitionPriceLimits

                                                                                                                                    double
140
                                                                                                             - disposalPriceLimits
                                                                                                                                     double
142 [CurrentVolume] ========>>1
143
      - currentVolume int
144
146

    amountOfTime int

147
148
149
150 [IntradayNetAssetValue]>>>>>>>>>>>>>>>>>>>>>>>>>>>>>>>>>>
151
152
153
154
         E) File and database design:
155
156
         [Data Dictionary for Database Tables and Non-Database Files]
157
158
             [File and Database Design]
159
                data will be instantiated as an Arraylist and printed initially and stored as .txt files, a program will be created
160
161
                to convert these .txt files into .xml and .csv files where and when appropriate.
162
163
             [Data Dictionary]
164
                the data dictionary will define the columns ticker symbol, buy/sell, order quantity, limit price, and ticket status.
165
166
                the data dictionary will also contain the methods and classes that modify or control this data.
167
168
             [Database Tables]
169
170
                will be organized by column headers such as date, ticker symbol, order quantity, limit price, ticket status
171
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172
               [Non-Database Files]
173
174
                   will contain the initial trade authorization, and the user inputs, authorization for the subsequent auto trades
175
                   based on the other inputs, or, authorization for the automated trades based on user overridden inputs.
176
177
               [Relational Database]
178
179
                   each row in the data file represents on ticket, all the data on that ticket is related to that particular ticket, each
                   ticket is related to the previous ticket
180
181
182
               [Plain Text Files]
183
184
                   all data will initially be created as ArrayLists and converted into plain text files.
185
186
187
188
           F) Expectations of project fulfillment:
189
190
               a. [Ticket]
                                           instantiates based on user input.
191
192
                   [AutoTicket]
                                           instantiates based on fulfillment of previous ticket.
193
194
               b. [Controller Classes]
                                               The Ticket.java class is the view class
195
196
                                               UserTicketBuySellDistance.java is the controller class, it sets
197
                                                   the limits for automatically generated tickets
                                                   these automatically generated distances are only suggestions,
198
                                                   and can ultimately be overridden by the user in the Ticket.java
199
200
                                                   class.
201
202
                                               AverageTrueRange.java BollingerBandWidth.java AverageDirectionalIndex.java
203
                                               ExistingBidAskSpread.java CurrentVolume.java TimeHorizon.java
204
                                               are model classes that feed into the UserTicketBuySellDistance.java
205
                                               controller class. these will be calculated, but the user will have the
206
                                               ability to override these values.
207
208
               c. [GUI applications]
209
210
               d. [Arraylist]
                                           Arraylist will be used to log the sequence of trades
211
212
               e. [Exception handling]
                                           a user may enter alphabetical values in a field that requires an int or
213
                                           double, and vice versa, an invalid data message will prompt the user.
214
215
               f. [Database]
216
217
218
                   [Documentation]
                                           very detailed and elaborate notes will be included in every program,
219
                                           class, method, and attribute regarding the purpose, design, development,
220
                                           and miscellaneous other notes as well. JavaDoc will see extensive use.
221
222
           G) Project Report
223
224
               a.
225
               b.
226
               с.
227
               d.
228
               e.
```

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229 f. 230 g. 231 h. 232 233 234