Cryptocurrency Realtime Prices Detection

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BADS7205 Data Streaming and Realtime Analytics

Agenda

01) Proposed Idea & objective



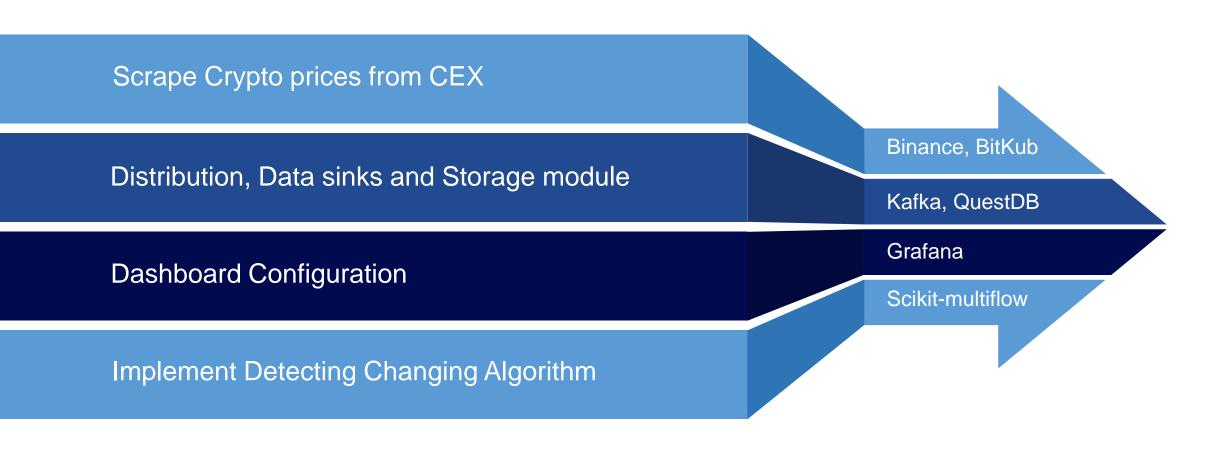
Data Flow Diagram



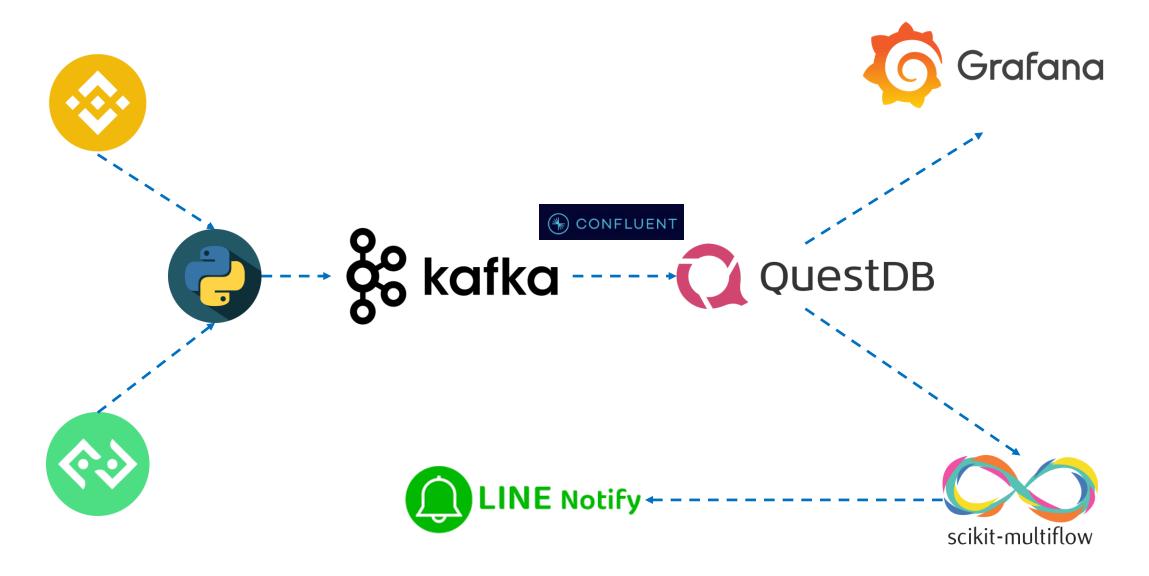
(03) Analytics Comparison

04) Demo

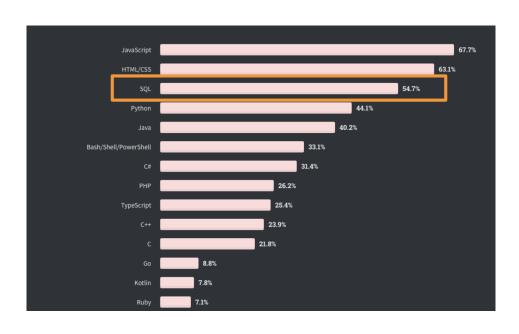
Proposed Idea & objective



Data Flow Diagram



Why choose QuestDB

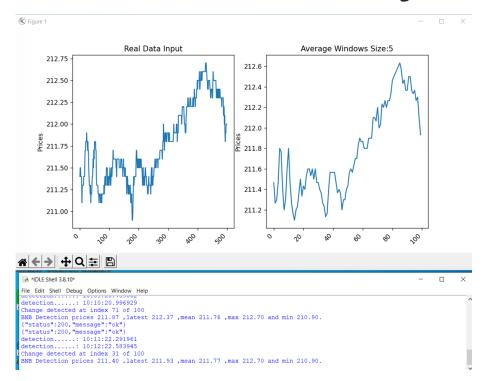


1,200,000 ' ClickHouse 1,000,000 Ingestion rate (Rows/sec) 800,000 (A) influxdb 600,000 400,000 200,000 4,000 1,000,000 10,000,000 100 100,000 # of devices

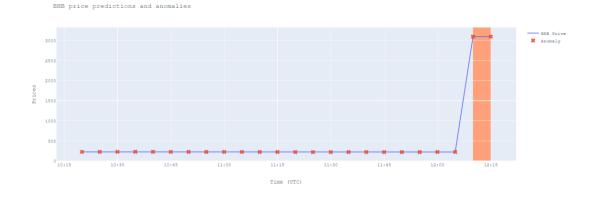
Database and custom language

Comparing InfluxDB, TimescaleDB, and QuestDB

Analytics Comparison



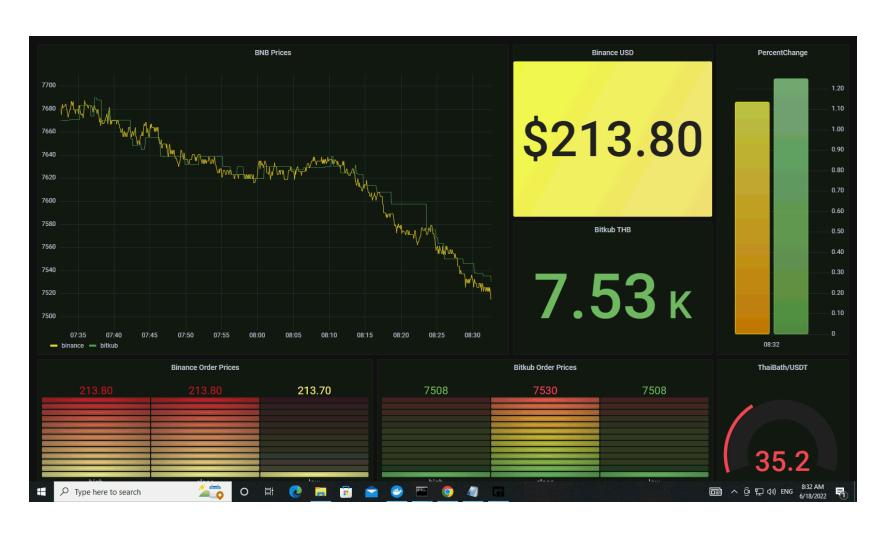




ADWIN (online)

LSTM (offline)

Demo: Monitoring Module



Module Concept

- Realtime prices comparing between Binance and BitKub.
- Realtime percentage changing in 24 hrs comparing between Binance and BitKub.
- Realtime Thai Bath per USDT.
- Realtime biding prices.

Demo: Analytics Module



Module Concept

- Get data 1000 rows
- Average data on window size = 5
- Use ADWIN (ADaptive WINdowing) detect prices changed.
- If detection prices is upper with mean prices will alert "Going up".
- If detection prices is lower with mean prices will alert "Going down".
- Any message send to Line Notify.

References

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https://github.com/UncleEngineer/BitkubAndBinance

https://github.com/Yitaek/kafka-crypto-questdb

https://scikit-multiflow.readthedocs.io/en/stable/api/generated/skmultiflow.drift_detection.ADWIN.html

