

NETCOMPANY – TRADING VISION PROJECT (TVP)

O0500 – SOFTWARE ARCHITECTURE

Version: 1.1

Status: Approved

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Document history

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References

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1 Introduction

1.1 Definitions and abbreviations

Designation	Description
TVP	Trading Vision Project

1.2 Purpose

The purpose of this document is to describe the software architecture i.e. which components are included in the solution, and how the components that have been developed as part of the Trading Vision Project (TVP) are designed and developed. The document also describes essential architectural principles for e.g. logging, fetching data, etc.

1.3 Scope

The software architecture interacts with the following deliverables and should create an overview of these:

- A0140 - Use Case
- D0130 - Logical Data Model

The software architecture document also provides input for detailed design:

- DD130 - Detailed Design

1.4 Tools

Use of a UML model in Lucid Chart, where the software architecture can be maintained, is recommended.

2 Software architecture document aim

This deliverable is essential to the success of the project. The software architecture is the first document a new project participant should read in order to gain an overview of the system.

The deliverable must be started as soon as possible in the project. Introduction of a software architecture as early as the actual tendering process is recommended.

This section describes the principles used in the development of software architecture. Later sections describe how essential principles are realized in the design of the Data Analysis project.

3 Contents of O0500

3.1 Architectural aims and framework

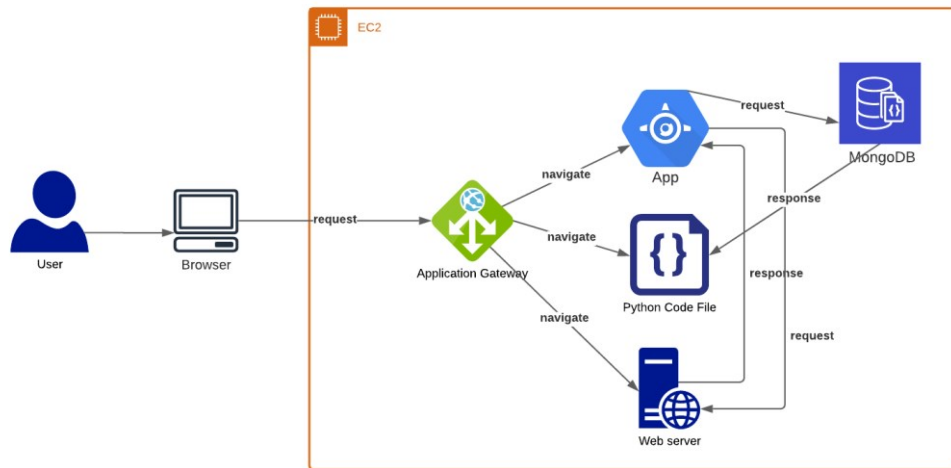


Figure 1: Architect framework for Analysis Project

3.2 Architectural model

3.2.1 Component diagram

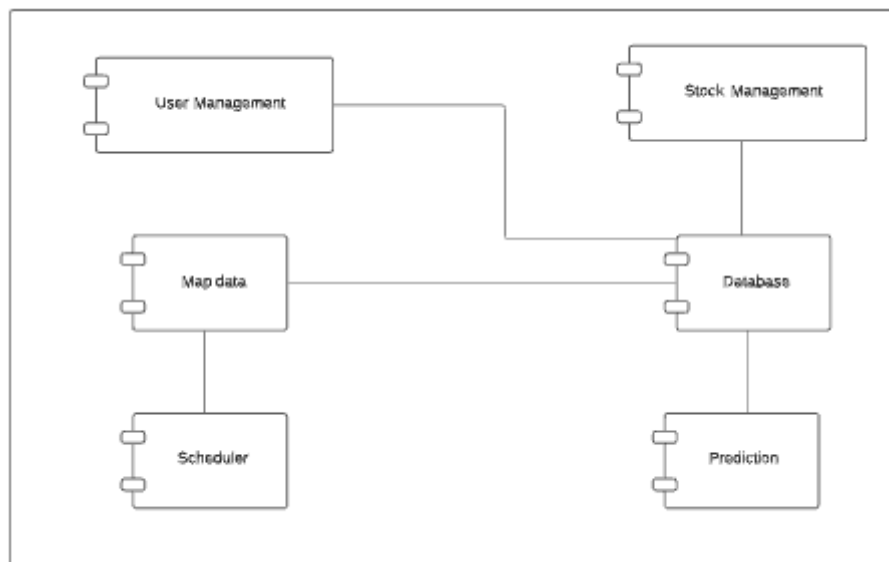


Figure 2: Component Diagram

The component diagram above shows the high-level view of the technical architecture of our system. Five components play their role in the system respectively below:

- **Scheduler** fetches data from other third parties (VCBS - Vietcombank Securities, CafeF). The data includes stock information (High, Low, Ceiling, Floor, Match, Volume, Time and Stock Ticker) and company

information (Full company name, field, address, website, brief information, EPS, P/E, book value, shares outstanding, market capitalization, total assets, ROA, ROE). Data will be collected every one minute.

- **Map Data** maps data from other sources to system databases appropriately.
- **Database** is the place storing all system data, and response when requested.
- **User Management** manages all users' necessary information, reminder list, favorite list.
- **Stock Management** manages all stocks and their company's information, generates charts to display for users.
- **Prediction** predicts stock price for upcoming week based on a selected algorithm. In order to forecast the close price, we will use the algorithm LSTM stated in A0100 for training and predicting.

3.2.2 Use case view

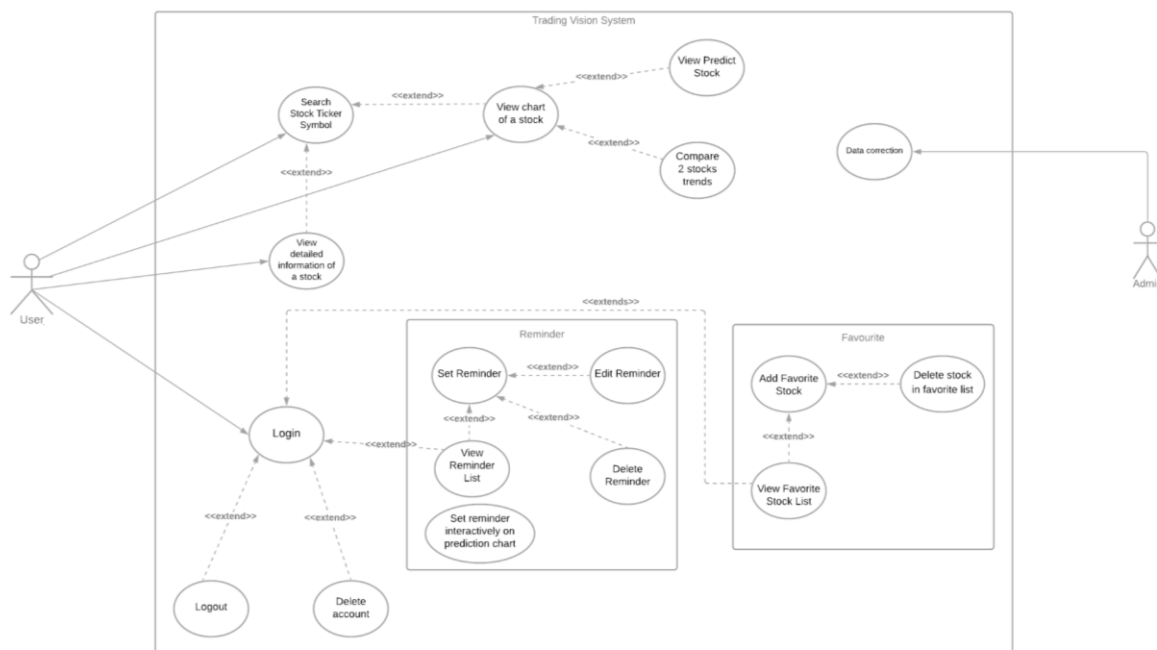


Figure 3: Use Case Diagram

3.2.3 Logical data model

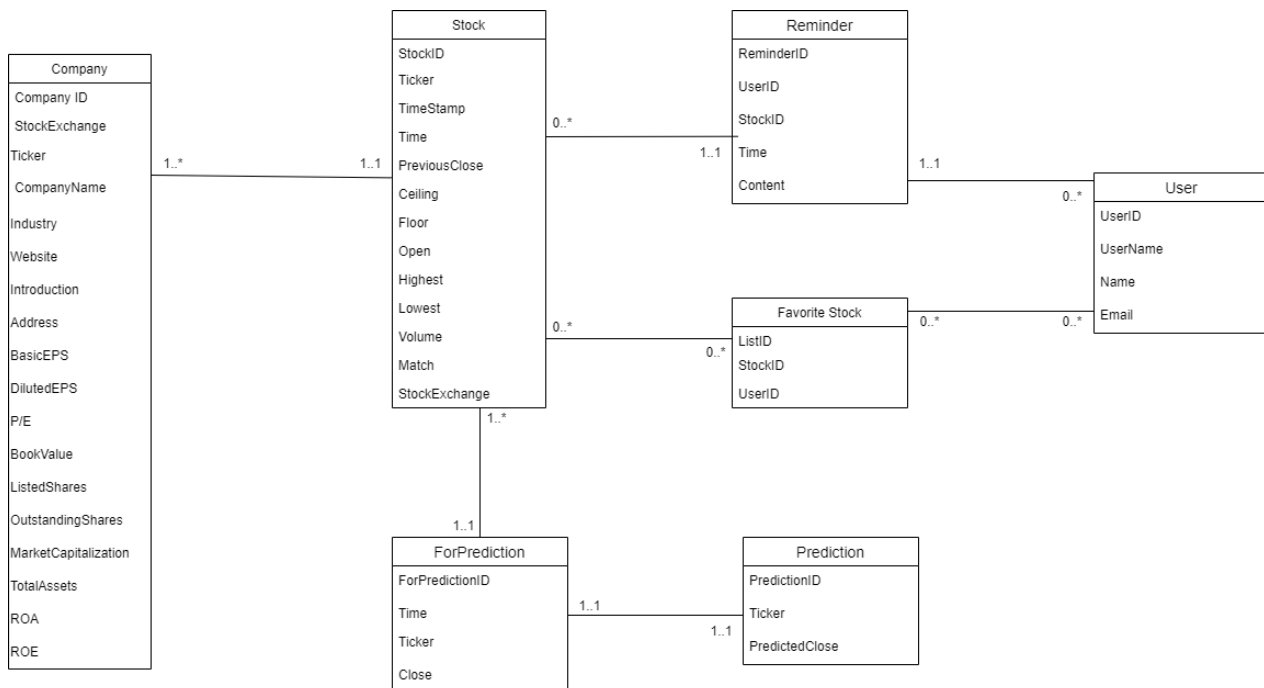


Figure 4: Logical Data Model

Company

Attribute	Description
CompanyID: Object ID	ID of a company
StockExchange: string	Name of stock exchange
Ticker: string	Ticker label
CompanyName: string	Full name of company
Industry: string	The company's field of business
Website: string	Website of the company
Introduction: string	Short description of the company
Address: string	Address of the company
BasicEPS: double	Basic earnings per share is a rough measurement of the amount of a company's profit that can be allocated to one share of its common stock
DilutedEPS: double	Diluted earnings per share (diluted EPS) calculates a company's earnings per share if all convertible securities were converted
P/E: double	The price-to-earnings ratio (P/E ratio) is the ratio for valuing a company that measures its current share price relative to its earnings per share (EPS)
BookValue: double	Book value is equal to the cost of carrying an asset on a company's balance sheet.

ListedShares: double	Listed shares (also referred to as quoted shares) include all shares with prices listed on a recognized stock exchange.
OutstandingShares: double	Shares outstanding refer to a company's stock currently held by all its shareholders.
MarketCapitalization: double	The total value of all a company's shares of stock
TotalAssets: double	Total assets are the representation of the worth of everything company after considering all assets and liabilities
ROA: double	Return on assets is a metric that indicates a company's profitability in relation to its total assets.
ROE: double	Return on equity (ROE) is the measure of a company's net income divided by its shareholders' equity.

◆ Stock

Attribute	Description
StockID: Object ID	ID of the stock
Ticker: string	Name of the stock
TimeStamp: int	Time of getting the information (unix timestamp)
Time: int	Original time in the source (unix timestamp)
PreviousClose: double	Close price of previous day
Ceiling: double	Ceiling price
Floor: double	Floor price
Open: double	Open price
Highest: double	Highest price
Lowest: double	Lowest price
Volume: double	Volume of the stock
Match: double	Matching price
StockExchange: double	Name of the stock exchange

◆ Reminder

Attribute	Description
ReminderID: Object ID	ID of reminder

UserID	ID of user
StockID	Id of Stock
Time: Date	The time that reminder will send notify
Content: string	The content of the reminder

◆ Favorite Stock

Attribute	Description
ListID: Object ID	the ID of the favorite list
StockID	ID of Stock
User ID	ID of user

◆ ForPrediction

Attribute	Description
ForPredictionID: Object ID	ID of the prediction list
Time: string	The time of the data save for predict
Ticker: string	The predicted ticket 's label
Close: string	The closed price of the predicted stock

◆ Prediction

Attribute	Description
PredictionID: Object ID	ID of the prediction list
Ticket: string	The label of the stock
Closed: string	The stock closed price

◆ User

Attribute	Description
UserID: Object ID	ID of user
UserName: string	The username that third parties provide
Name: string	Full name of user provided by third parties

Email: string	The user’s email provided by third parties
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3.2.4 Interface

All functions except the Login function, users must login successfully.

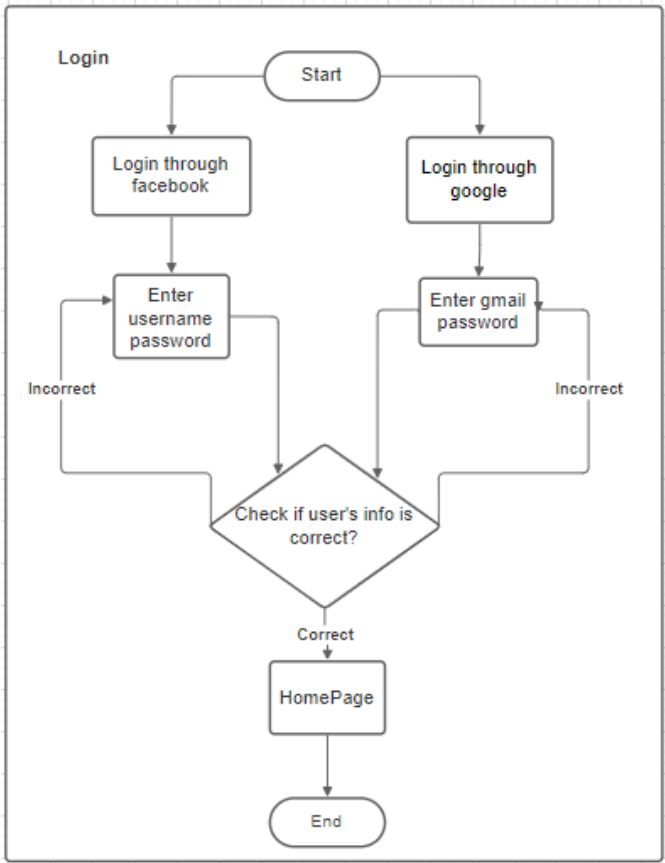


Figure 5: Login fuction

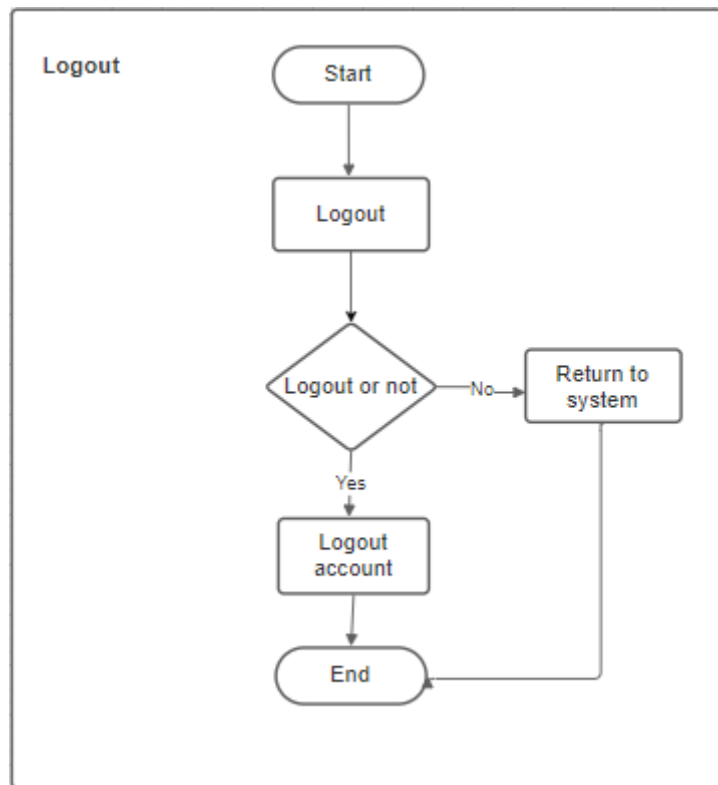


Figure 6: Login function

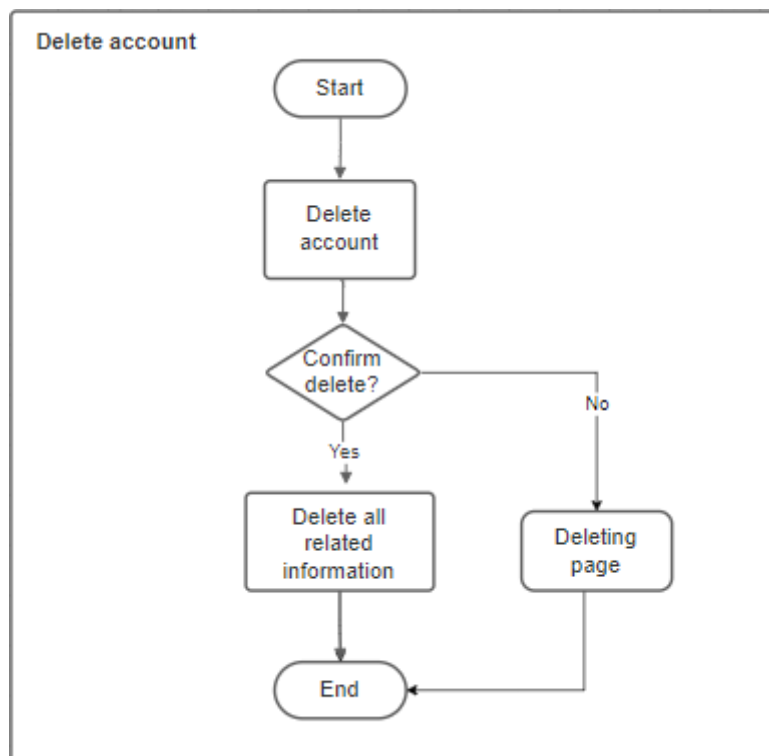


Figure 7: Delete account

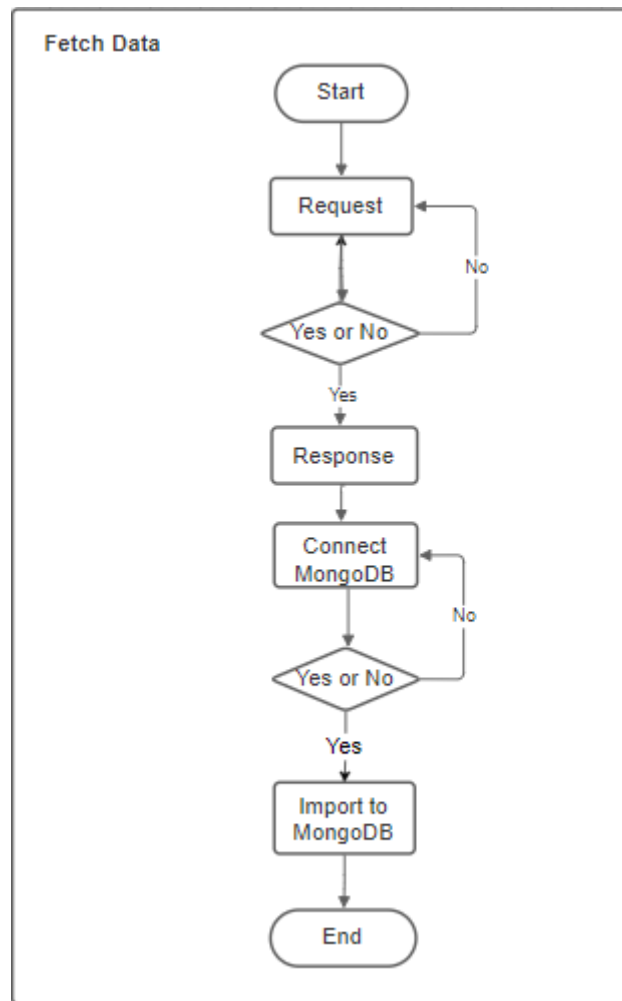


Figure 8: Fetch Data

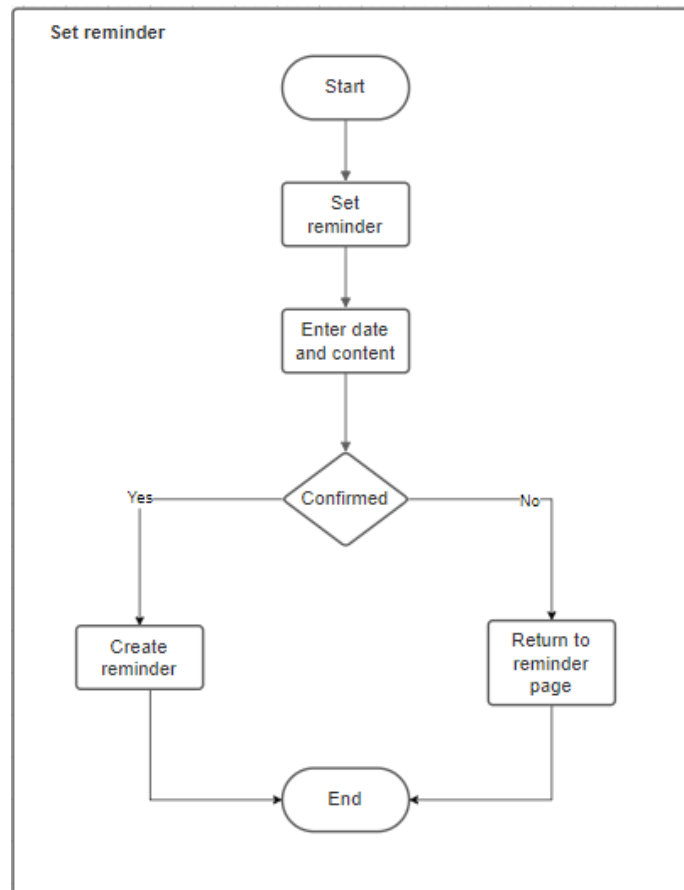


Figure 9: Set Reminder function

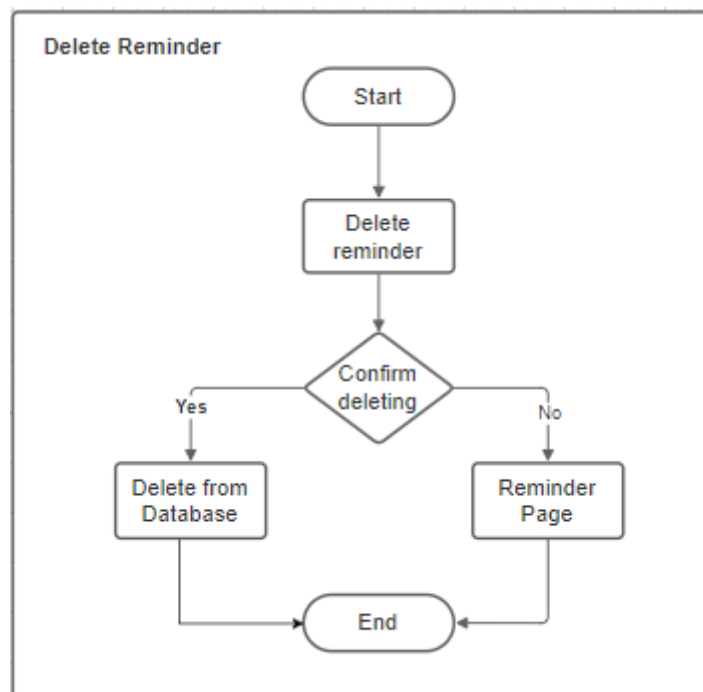


Figure 10: Delete Reminder function

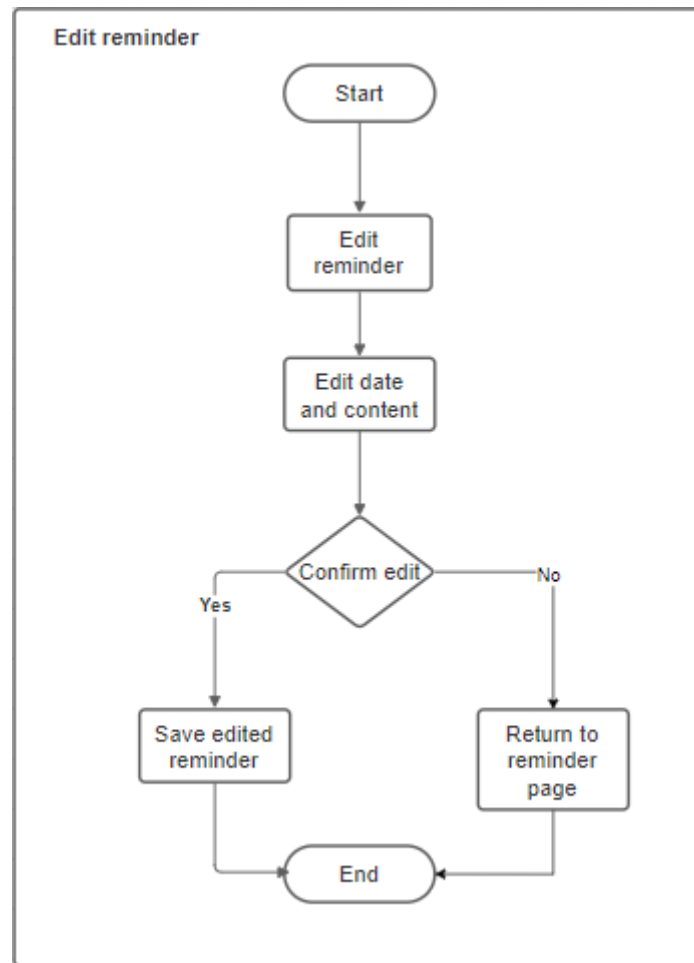


Figure 11: Edit Reminder list

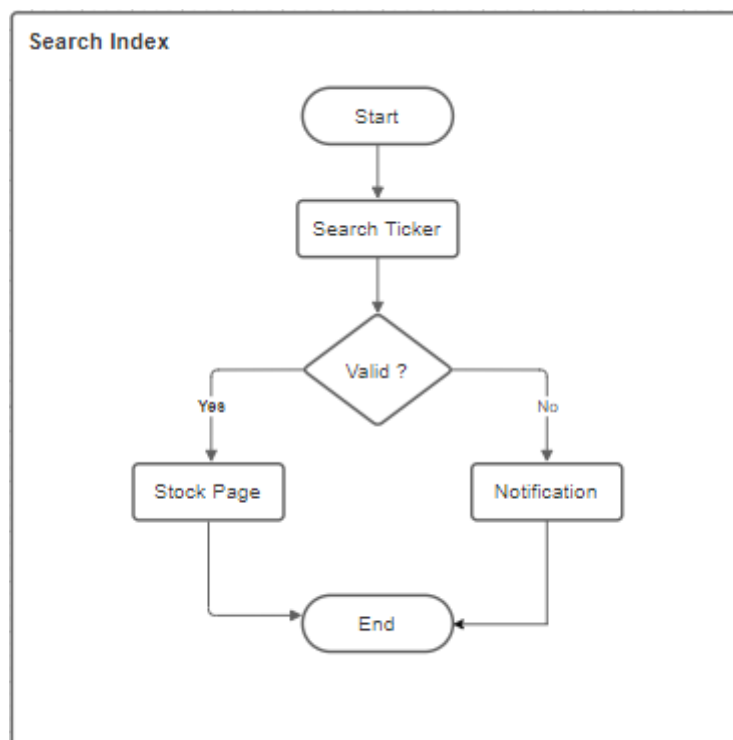


Figure 12: Search Index Function

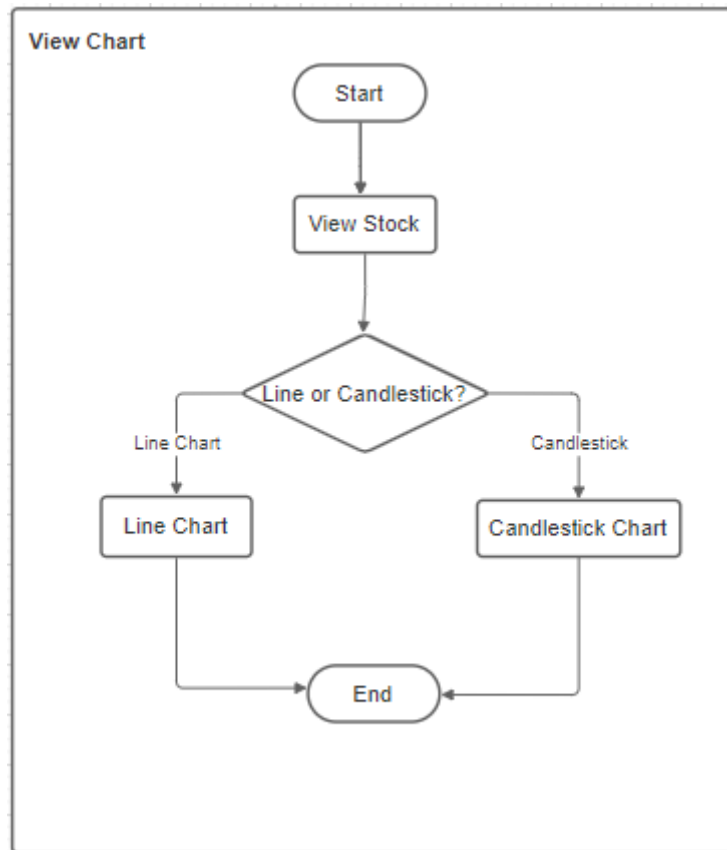


Figure 13: View Chart Function

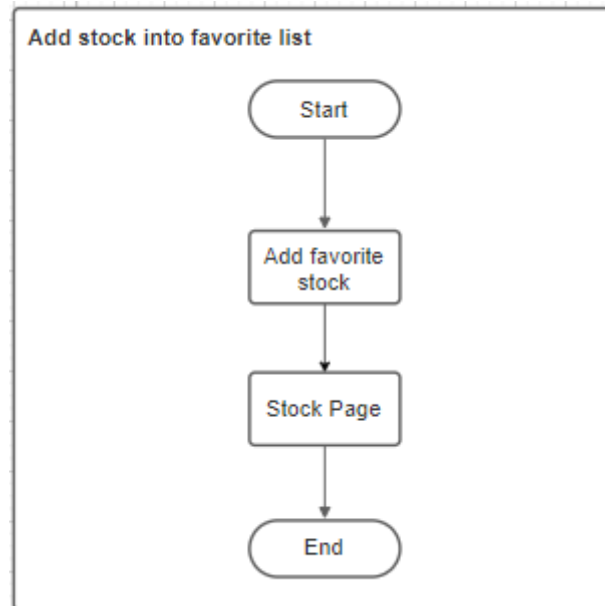


Figure 14: Add stock into favorite list

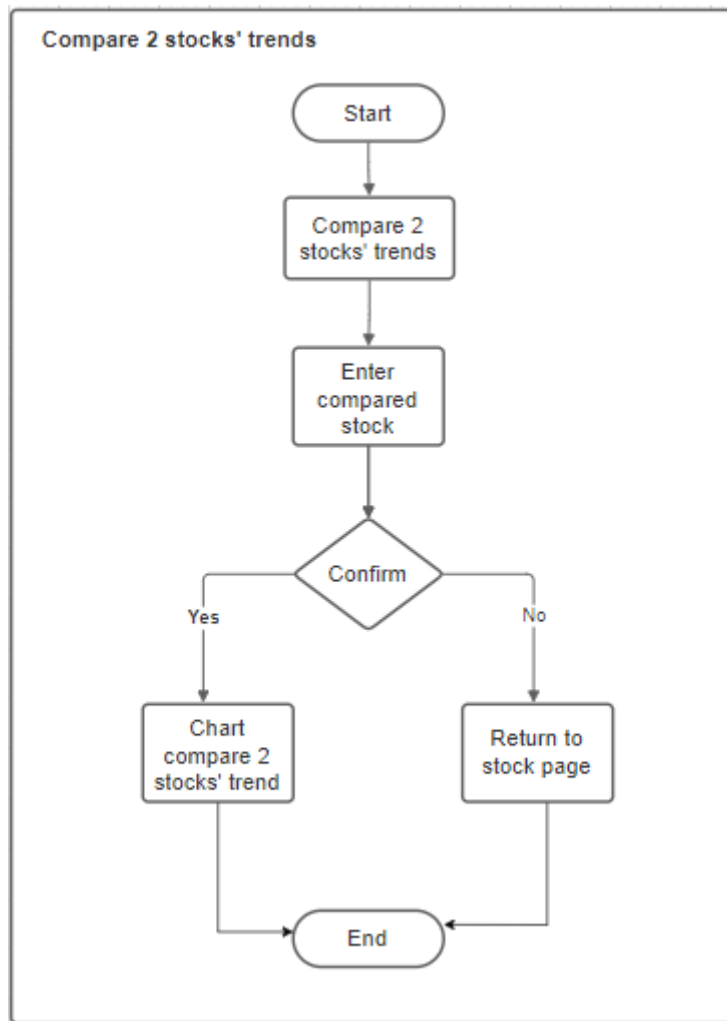


Figure 15: Compare two stocks' trends

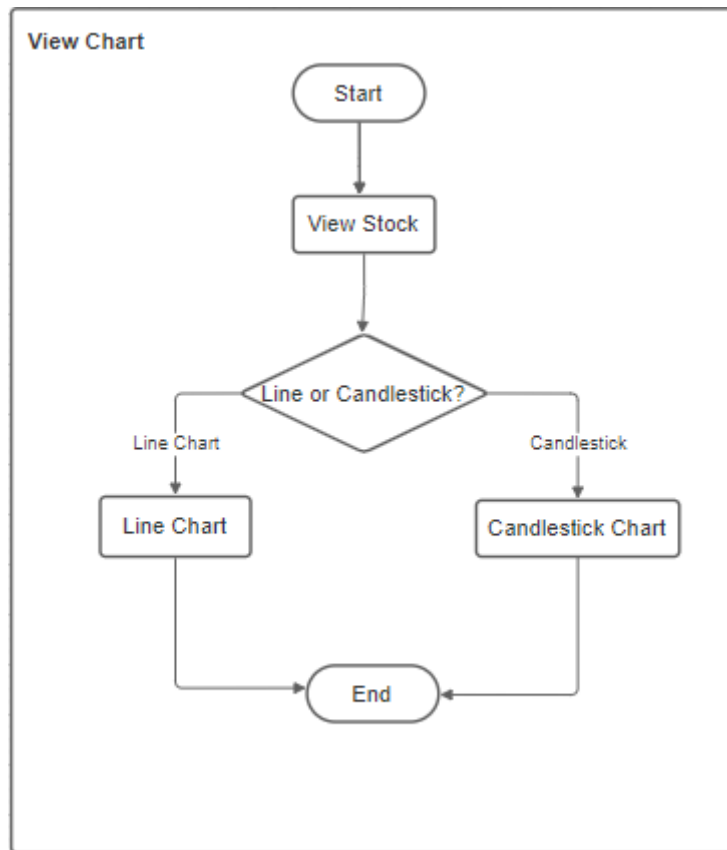


Figure 16: View chart function

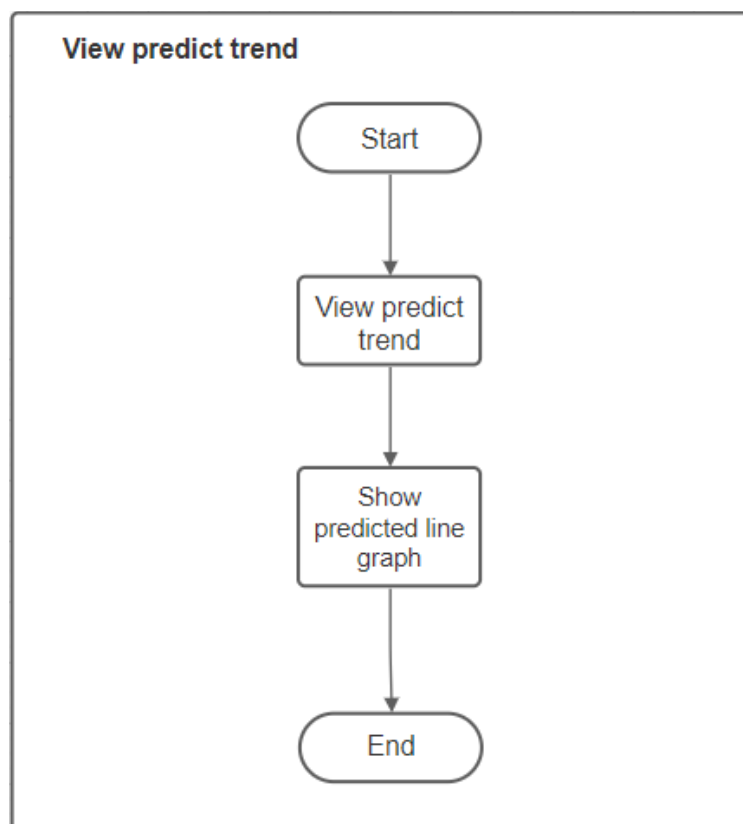


Figure 17: View Predict chart

3.2.5 Data View

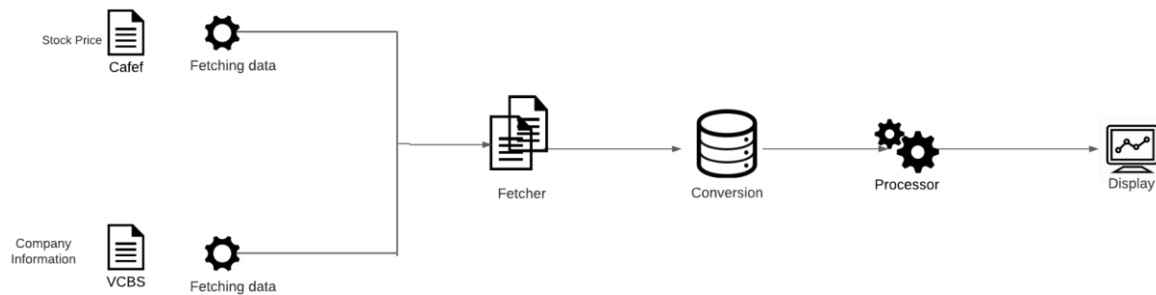


Figure 18: Data flow

System gets data from two sources: CafeF for stock price and VCBS for company information. The retrieved data will be mapped to the database of system MongoDB in suitable schema. After that, those data will be preprocessed to prepare for the prediction phase afterwards. Finally, on the monitor of the users shows the chart according to the output of the prediction.

◆ Stock Price Data

- With the HNX and Upcom stock exchanges, we used crontab to collect data from Monday to Friday from 8:59 a.m. to 11:30 a.m. and 12:59 p.m. to 15:05 p.m. The HOSE stock exchange, on the other hand, retrieved data from 9:14 AM to 11:30 AM and 12:59 PM to 14:45 PM.
- The columns stored in the database are 'TimeStamp', 'Time', 'StockExchange', 'Ticker', 'PreviousClose', 'Ceiling', 'Floor', 'Highest', 'Lowest', 'Volume', and 'Match' respectively.

◆ Company Information Data

- The company information is automatically updated at 04:00 PM everyday from Monday to Friday by using crontab.
- The columns stored in the database are 'StockExchange', 'Ticker', 'CompanyName', 'Address', 'Website', 'Industry', 'Info', 'BasicEPS', 'DilutedEPS', 'P/E', 'BookValue', 'ListedShares', 'OutstandingShares', 'MarketCapitalization', 'TotalAssets', 'ROA' and 'ROE' respectively. If there is no value, fill in the empty string.

◆ Data for prediction

- We wrote a python script to query stock closing prices, and we've set up crontab to run data queries every day at 3:30 p.m.
- The columns stored in the database are 'Time', 'StockExchange', 'Ticker' and 'Close' respectively.