# → Đề tài : Mô phỏng dữ liệu Forex theo thời gian thực

#### Nhóm 7:

- 1. Nguyễn Văn Huy 20170080
- 2. Nguyễn Ngọc Thịnh 20173386
- 3. Dương Hồng Sơn 20173347
- 4. Nguyễn Thanh Nhã 20170103

#### Giới thiệu về đề tài

Hiện nay thị trường ngoại hối (forex) rất phát triển, kéo theo rất nhiều nhà đầu tư tham gia. Nhận thấy có một lượng lớn nhu cầu cần quan sát dữ liệu theo thời gian thực, nhóm chúng em đã đề xuất đề tài mô phỏng dữ liệu theo thời gian thực và cung cấp cho người dùng sự gợi ý tới từ model machine learning. Hệ thống được xây dựng với mục đích lưu trữ dữ liệu trên môi trường phân tán HDFS, sử dụng Spark để xử lý dữ liệu và visualize

### Mục tiêu của đề tài

- 1. Crawl dữ liệu theo từng giây và đẩy lên hệ thống
- 2. Xây dựng các cụm HDFS để lưu trữ dữ liệu phân tán.
- 3. Xây dựng được một model machine learning trên spark.
- 4. Visualize data realtime cùng với predict từ model.
- 5. Đánh giá khả năng chịu lỗi.

#### Đã đạt

- 1. Mô phỏng việc streaming data bằng cách đẩy lên dưới dạng streaming, chưa crawl được dữ liệu tại thời gian thực
- 2. Xây dựng được các cụm HDFS
- 3. Xây dựng model ở local, không đẩy lên spark được (spark chưa hỗ trợ deep learning)
- 4. Visualize data realtime.

#### Dữ liệu

Nhóm mô phỏng việc streaming data bằng cách crawl dữ liệu về local, sau đó đẩy lên kafka dưới dạng streaming.

Dữ liệu được cung cấp bởi https://eaforexacademy.com/software/forex-historical-data/

Hệ thống sử dụng dữ liệu forex của USD và EUR, GBP và USD

### Kiến trúc hệ thống

Ta sẽ cài đặt hệ thống trên cụm docker container.

Thông tin

kafka bootstrap server: kafka:9092

hadoop default FS: hdfs://hadoop-namenode:8020

spark master: spark://spark-master:7077

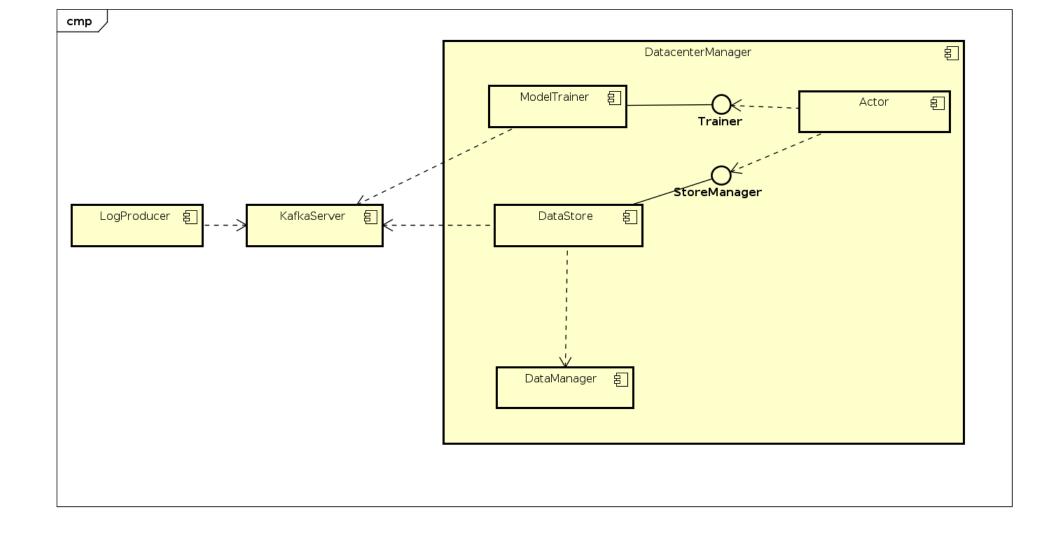
spark master gui: localhost:8080

Hệ thông bao gồm các cụm HDFS với 1 namenode và 2 datanode, 2 kafka được quản lý bởi zookeeper, 2 spark worker.

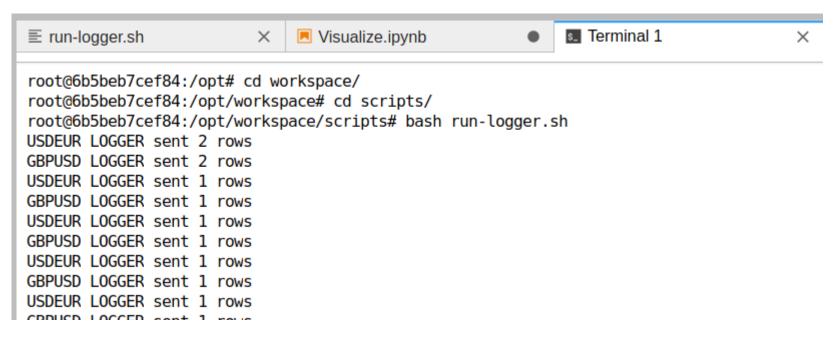
Về tổng quan, luồng dữ liệu được di chuyển theo thứ tự:

Dữ liệu được crawl về và gửi lên kafka server theo dạng streaming Bộ xử lý dữ liệu sẽ lấy dự liệu từ server kafka và xử lý theo kiến trúc lambda, từ là sẽ gồm 2 phần chính:

- 1. DataStoreHDFS: Nhận dữ liệu từ kafka server và lưu lại vào trong hệ thống hadoop
- 2. Spark: Xử lý real-time dữ liệu bằng notebook, visualize dữ liệu và xây dựng 1 mô hình lstm, predict realtime. Dưới đây là component diagram của hệ thống:



## Quá trình gửi xữ liệu từ local lên kafka



### Quá trình lấy dữ liệu từ kafka lưu vào hdfs

```
Terminal 2
Visualize.ipynb
                                                           Terminal 1
root@6b5beb7cef84:/# cd opt/workspace/scripts/
root@6b5beb7cef84:/opt/workspace/scripts# bash run-datastore.sh
log4j:WARN No appenders could be found for logger (org.apache.kafka.clients.consumer.ConsumerConfig).
log4j:WARN Please initialize the log4j system properly.
log4j:WARN See http://logging.apache.org/log4j/1.2/faq.html#noconfig for more info.
Number of USDEUR records fetched: 0
Number of GBPUSD records fetched: 0
Number of USDEUR records fetched: 2
Number of GBPUSD records fetched: 2
Number of USDEUR records fetched: 2
Number of GBPUSD records fetched: 0
Number of GBPUSD records fetched: 2
```

▼ Xử lý dữ liệu với Spark, visualize và build model

```
1 !pip install matplotlib
2 !pip install tensorflow==1.14
3 !pip install sklearn
4 !pip install joblib
5 !pip install --upgrade scikit-learn==0.20.3
6 !pip install keras==2.4.3
```

Requirement already satisfied: matplotlib in /usr/local/lib/python3.7/site-packages (3.3.3)

```
Requirement already satisfied: python-dateutil>=2.1 in /usr/local/lib/python3.7/site-packages (from matplotlib) (2.8
   Requirement already satisfied: cycler>=0.10 in /usr/local/lib/python3.7/site-packages (from matplotlib) (0.10.0)
   Requirement already satisfied: pillow>=6.2.0 in /usr/local/lib/python3.7/site-packages (from matplotlib) (8.0.1)
   Requirement already satisfied: pyparsing!=2.0.4,!=2.1.2,!=2.1.6,>=2.0.3 in /usr/local/lib/python3.7/site-packages (f
   Requirement already satisfied: numpy>=1.15 in /usr/local/lib/python3.7/site-packages (from matplotlib) (1.19.4)
   Requirement already satisfied: kiwisolver>=1.0.1 in /usr/local/lib/python3.7/site-packages (from matplotlib) (1.3.1)
   Requirement already satisfied: six in /usr/local/lib/python3.7/site-packages (from cycler>=0.10->matplotlib) (1.15.0
   Requirement already satisfied: tensorflow==1.14 in /usr/local/lib/python3.7/site-packages (1.14.0)
   Requirement already satisfied: termcolor>=1.1.0 in /usr/local/lib/python3.7/site-packages (from tensorflow==1.14) (1
   Requirement already satisfied: keras-applications>=1.0.6 in /usr/local/lib/python3.7/site-packages (from tensorflow=
   Requirement already satisfied: six>=1.10.0 in /usr/local/lib/python3.7/site-packages (from tensorflow==1.14) (1.15.0
   Requirement already satisfied: grpcio>=1.8.6 in /usr/local/lib/python3.7/site-packages (from tensorflow==1.14) (1.34
   Requirement already satisfied: numpy<2.0,>=1.14.5 in /usr/local/lib/python3.7/site-packages (from tensorflow==1.14)
   Requirement already satisfied: wrapt>=1.11.1 in /usr/local/lib/python3.7/site-packages (from tensorflow==1.14) (1.12
   Requirement already satisfied: tensorboard<1.15.0,>=1.14.0 in /usr/local/lib/python3.7/site-packages (from tensorflo
   Requirement already satisfied: wheel>=0.26 in /usr/local/lib/python3.7/site-packages (from tensorflow==1.14) (0.36.2)
   Requirement already satisfied: google-pasta>=0.1.6 in /usr/local/lib/python3.7/site-packages (from tensorflow==1.14)
   Requirement already satisfied: astor>=0.6.0 in /usr/local/lib/python3.7/site-packages (from tensorflow==1.14) (0.8.1
   Requirement already satisfied: absl-py>=0.7.0 in /usr/local/lib/python3.7/site-packages (from tensorflow==1.14) (0.1
   Requirement already satisfied: protobuf>=3.6.1 in /usr/local/lib/python3.7/site-packages (from tensorflow==1.14) (3.
   Requirement already satisfied: tensorflow-estimator<1.15.0rc0,>=1.14.0rc0 in /usr/local/lib/python3.7/site-packages
   Requirement already satisfied: gast>=0.2.0 in /usr/local/lib/python3.7/site-packages (from tensorflow==1.14) (0.4.0)
   Requirement already satisfied: keras-preprocessing>=1.0.5 in /usr/local/lib/python3.7/site-packages (from tensorflow
   Requirement already satisfied: h5py in /usr/local/lib/python3.7/site-packages (from keras-applications>=1.0.6->tenso
   Requirement already satisfied: werkzeug>=0.11.15 in /usr/local/lib/python3.7/site-packages (from tensorboard<1.15.0,
   Requirement already satisfied: markdown>=2.6.8 in /usr/local/lib/python3.7/site-packages (from tensorboard<1.15.0,>=
   Requirement already satisfied: setuptools>=41.0.0 in /usr/local/lib/python3.7/site-packages (from tensorboard<1.15.0
   Requirement already satisfied: importlib-metadata in /usr/local/lib/python3.7/site-packages (from markdown>=2.6.8->t
   Requirement already satisfied: cached-property in /usr/local/lib/python3.7/site-packages (from h5py->keras-applicati
   Requirement already satisfied: zipp>=0.5 in /usr/local/lib/python3.7/site-packages (from importlib-metadata->markdow
   Requirement already satisfied: typing-extensions>=3.6.4 in /usr/local/lib/python3.7/site-packages (from importlib-me
   Requirement already satisfied: sklearn in /usr/local/lib/python3.7/site-packages (0.0)
   Requirement already satisfied: scikit-learn in /usr/local/lib/python3.7/site-packages (from sklearn) (0.20.3)
   Requirement already satisfied: scipy>=0.13.3 in /usr/local/lib/python3.7/site-packages (from scikit-learn->sklearn)
   Requirement already satisfied: numpy>=1.8.2 in /usr/local/lib/python3.7/site-packages (from scikit-learn->sklearn) (
   Requirement already satisfied: joblib in /usr/local/lib/python3.7/site-packages (1.0.0)
   Requirement already satisfied: scikit-learn==0.20.3 in /usr/local/lib/python3.7/site-packages (0.20.3)
   Requirement already satisfied: scipy>=0.13.3 in /usr/local/lib/python3.7/site-packages (from scikit-learn==0.20.3) (
   Requirement already satisfied: numpy>=1.8.2 in /usr/local/lib/python3.7/site-packages (from scikit-learn==0.20.3) (1
   Requirement already satisfied: keras==2.4.3 in /usr/local/lib/python3.7/site-packages (2.4.3)
   Requirement already satisfied: scipy>=0.14 in /usr/local/lib/python3.7/site-packages (from keras==2.4.3) (1.5.4)
   Requirement already satisfied: pyyaml in /usr/local/lib/python3.7/site-packages (from keras==2.4.3) (5.3.1)
   Requirement already satisfied: h5py in /usr/local/lib/python3.7/site-packages (from keras==2.4.3) (3.1.0)
   Requirement already satisfied: numpy>=1.9.1 in /usr/local/lib/python3.7/site-packages (from keras==2.4.3) (1.19.4)
   Requirement already satisfied: cached-property in /usr/local/lib/python3.7/site-packages (from h5py->keras==2.4.3) (
1 \ \mathsf{from} \ \mathsf{pyspark}.\mathsf{sql} \ \mathsf{import} \ \mathsf{SparkSession}
```

Chúng ta cần khai báo địa chỉ spark trong môi trường docker: "spark://spark-master:7077" Sau khi kết nối được với spark thông qua spark context, mở trang localhost:8080 sẽ thấy một job đang chạy

```
1 packages = ["org.apache.spark:spark-streaming-kafka-0-10 2.12:3.0.1",
               "org.apache.spark:spark-sql-kafka-0-10 2.12:3.0.1"]
3 packages = ",".join(packages)
5 master = "spark://spark-master:7077"
6 appName = "Visualize"
 7
8 spark = SparkSession.builder \
9
                       .master(master) \
10
                       .appName(appName) \
                       .config("spark.jars.packages", packages) \
11
12
                       .config("spark.executor.memory", "1024m") \
13
                       .config("spark.executor.core", "1") \
14
15
16 spark
```

```
SparkSession - in-memory 
SparkContext
```

```
Spark UI
```

```
Version
v3.0.1
Master
spark://spark-master:7077
AppName
Visualize
```

Chạy chương trình logger trong scripts/run-logger.sh để thực hiện streaming dữ liệu. Dùng spark để nhận dữ liệu được streaming từ kafka tại df

```
1 df = spark \
2  .readStream \
```

```
3 .format("kafka") \
4 .option("kafka.bootstrap.servers", "kafka:9093, kafka1:9093") \
5 .option("subscribe", "USDEUR") \
6 .option("startingOffsets", "earliest") \
7 .load()

1 from pyspark.sql.functions import col, udf, split, mean
2 from pyspark.sql import Row, DataFrame
3 import numpy as np
```

Trích xuất các thông tin cần thiết từ dữ liệu và ghi vào bộ nhớ ram ở dạng temporary table

```
1 value = df.select(col("value").cast("string").alias("Value"))
 2 # value.writeStream.format("memory").queryName("value").outputMode("update").start()
3
4 split_col = split(col("Value"), ",")
 5 extract task = value.select(split col.getItem(0).cast("int").alias('id'),
                               split_col.getItem(1).cast("string").alias("Time"),
 6
 7
                               split_col.getItem(2).cast("float").alias("Open"),
                               split_col.getItem(3).cast("float").alias("High"),
8
9
                               split_col.getItem(4).cast("float").alias("Low"),
10
                               split_col.getItem(5).cast("float").alias("Close"),
11
                               split_col.getItem(6).cast("float").alias("Volume"))
12
13 query = extract_task.writeStream \
14
                        .format("memory") \
                        .queryName("total") \
15
16
                        .outputMode("update") \
17
                        .start()
```

Danh sách các tables trong memory

Query quan sát dữ liệu với 20 rows đầu tiên

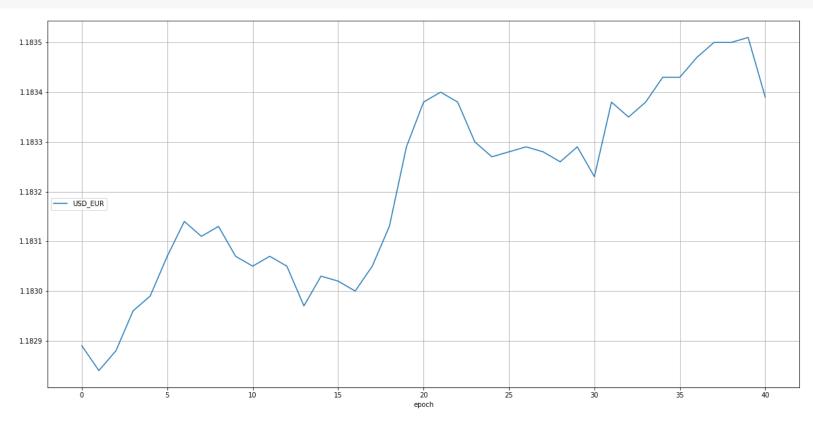
```
1 data = spark.sql("select * from total")
2 print(len(np.array(data.collect())))
3 data.show()
```

```
2261
+---+----+-----+-----+
               Time| Open| High| Low| Close|Volume|
  0|2020-10-27 04:03| 1.1821|1.18215|1.18208|1.18209| 419.0|
  1|2020-10-27 04:04|1.18208|1.18214|1.18208|1.18214| 145.0|
  2|2020-10-27 04:05|1.18214|1.18216|1.18212|1.18214| 176.0|
  3|2020-10-27 04:07|1.18214|1.18225|1.18214|1.18224| 119.0|
  4|2020-10-27 04:08|1.18223|1.18225|1.18221|1.18222| 255.0|
  5|2020-10-27 04:09|1.18223|1.18226|1.18221|1.18224| 219.0|
  6|2020-10-27 04:10|1.18225|1.18226|1.18224|1.18225| 156.0|
  7|2020-10-27 04:11|1.18224|1.18225|1.18224|1.18224| 102.0|
  8|2020-10-27 04:12|1.18225|1.18235|1.18221|1.18234| 641.0|
  9|2020-10-27 04:13|1.18234|1.18235|1.18226|1.18229|
                                                    450.0
 10|2020-10-27 04:14|1.18228|1.18231|1.18227|1.18229|
                                                    582.0
 11|2020-10-27 04:15|1.18231|1.18231|1.18228|1.18229|
                                                    306.0
 12|2020-10-27 04:16| 1.1823|1.18233|1.18228|1.18233|
                                                    379.0
 13 | 2020 - 10 - 27 04:17 | 1.18235 | 1.1824 | 1.18233 | 1.18239 | 275.0 |
 14|2020-10-27 04:18|1.18241|1.18243|1.18239|1.18241| 421.0|
 15|2020-10-27 04:19|1.18241|1.18244|1.18239|1.18243| 377.0|
 16|2020-10-27 04:20|1.18244|1.18244|1.18236|1.18236| 328.0|
 17|2020-10-27 04:21|1.18236|1.18244|1.18233|1.18243| 633.0|
 18|2020-10-27 04:22|1.18243|1.18243|1.18233|1.18235| 254.0|
 19|2020-10-27 04:23|1.18236|1.18239|1.18236|1.18236| 321.0|
 --+----
only showing top 20 rows
```

Sử dụng matplotlib để visualize dữ liệu dạng streaming, những dữ liệu mới sẽ được tự động visualize lên.

```
1 from IPython.display import clear_output
2 from matplotlib import pyplot as plt
3 import collections
```

```
4 %matplotlib inline
 6 def live plot(data dict, figsize=(20,10), title=''):
 7
      clear output(wait=True)
 8
      plt.figure(figsize=figsize)
9
      for label,data in data_dict.items():
10
           plt.plot(data, label=label)
11
      plt.title(title)
      plt.grid(True)
12
      plt.xlabel('epoch')
13
      plt.legend(loc='center left') # the plot evolves to the right
14
15
      plt.show();
16
17 data_visua = collections.defaultdict(list)
18 data_visua['USD_EUR'] = list(np.array(data.select("Close").collect())[2220:])
19 # data1['fa'] = list(np.array(data.select("Close").collect())[:,0] + 0.01)
21
      live_plot(data_visua)
      if(data visua['USD EUR'][-1] != np.array(data.select("Close").collect())[-1][0]) :
22
           data_visua['USD_EUR'].append(np.array(data.select("Close").collect())[-1][0])
23
24
           live_plot(data_visua)
```



### ▼ Build model LSTM

Xây dựng một model đơn giản sử dụng LSTM, predict streaming data

```
1 from sklearn.preprocessing import MinMaxScaler
2 import joblib
3 from tensorflow.keras.models import Sequential
4 from tensorflow.keras.layers import Dense,LSTM
   /usr/local/lib/python3.7/site-packages/tensorflow/python/framework/dtypes.py:516: FutureWarning: Passing (type, 1) o
     np gint8 = np.dtype([("gint8", np.int8, 1)])
   /usr/local/lib/python3.7/site-packages/tensorflow/python/framework/dtypes.py:517: FutureWarning: Passing (type, 1) o
     np quint8 = np.dtype([("quint8", np.uint8, 1)])
   /usr/local/lib/python3.7/site-packages/tensorflow/python/framework/dtypes.py:518: FutureWarning: Passing (type, 1) o
     np qint16 = np.dtype([("qint16", np.int16, 1)])
   /usr/local/lib/python3.7/site-packages/tensorflow/python/framework/dtypes.py:519: FutureWarning: Passing (type, 1) o
     _np_quint16 = np.dtype([("quint16", np.uint16, 1)])
   /usr/local/lib/python3.7/site-packages/tensorflow/python/framework/dtypes.py:520: FutureWarning: Passing (type, 1) o
     np qint32 = np.dtype([("qint32", np.int32, 1)])
   /usr/local/lib/python3.7/site-packages/tensorflow/python/framework/dtypes.py:525: FutureWarning: Passing (type, 1) o
     np_resource = np.dtype([("resource", np.ubyte, 1)])
   /usr/local/lib/python3.7/site-packages/tensorboard/compat/tensorflow stub/dtypes.py:541: FutureWarning: Passing (typ
     _np_qint8 = np.dtype([("qint8", np.int8, 1)])
   /usr/local/lib/python3.7/site-packages/tensorboard/compat/tensorflow stub/dtypes.py:542: FutureWarning: Passing (typ
     _np_quint8 = np.dtype([("quint8", np.uint8, 1)])
   /usr/local/lib/python3.7/site-packages/tensorboard/compat/tensorflow stub/dtypes.py:543: FutureWarning: Passing (typ
     np gint16 = np.dtvpe([("gint16", np.int16, 1)])
   /usr/local/lib/python3.7/site-packages/tensorboard/compat/tensorflow stub/dtypes.py:544: FutureWarning: Passing (typ
     _np_quint16 = np.dtype([("quint16", np.uint16, 1)])
```

```
/usr/local/lib/python3.7/site-packages/tensorboard/compat/tensorflow_stub/dtypes.py:545: FutureWarning: Passing (typ
  _{np}qint32 = np.dtype([("qint32", np.int32, 1)])
/usr/local/lib/python3.7/site-packages/tensorboard/compat/tensorflow_stub/dtypes.py:550: FutureWarning: Passing (typ
 np_resource = np.dtype([("resource", np.ubyte, 1)])
```

Xử lý dữ liệu trước khi đưa vào model

```
1 # data = spark.sql("select * from total")
2 dataset = np.array(data.select("Close").collect())
4 scaler = MinMaxScaler()
5 dataset = scaler.fit transform(dataset)
6 #Training and test sets
7 train = dataset[:1500]
8 test = dataset[1500:]
9
10 def get data(data, look back):
11
      datax, datay = [],[]
12
      for i in range(len(data)-look_back-1):
13
           datax.append(data[i:(i+look_back),0])
14
           datay.append(data[i+look_back,0])
15
      return np.array(datax) , np.array(datay)
16 look_back = 1
17
18 x_train , y_train = get_data(train, look_back)
19 x_test , y_test = get_data(test,look_back)
20
21
22 #Processing train and test sets for LSTM model
23 x_train = x_train.reshape(x_train.shape[0],x_train.shape[1], 1)
24 x_test = x_test.reshape(x_test.shape[0],x_test.shape[1], 1)
25 print(x_train.shape)
26 print(y_train.shape)
27 print(x test.shape)
28 print(y_test.shape)
    (1498, 1, 1)
    (1498,)
    (759, 1, 1)
    (759,)
```

Xây dựng model và training

```
1 #Defining the LSTM model
2
3 n_features=x_train.shape[1]
4 model=Sequential()
5 model.add(LSTM(100,activation='relu',input_shape=(1,1)))
 6 model.add(Dense(n_features))
 7
8 model.summary()
9 model.compile(optimizer='adam', loss = 'mse')
10 #Compiling
11 model.compile(optimizer='adam', loss = 'mse')
12
13 #Training
14 model.fit(x train,y train, epochs = 5, batch size=1)
15 model.save("model.h5")
16 scaler filename = "scaler.save"
17 joblib.dump(scaler, scaler_filename)
```

WARNING: tensorflow: From /usr/local/lib/python3.7/site-packages/tensorflow/python/ops/init ops.py:1251: calling Varia Instructions for updating:

Call initializer instance with the dtype argument instead of passing it to the constructor Model: "sequential"

Layer (type)	Output Shape	Param #
lstm (LSTM)	(None, 100)	40800
dense (Dense)	(None, 1)	101

Total params: 40,901 Trainable params: 40,901 Non-trainable params: 0

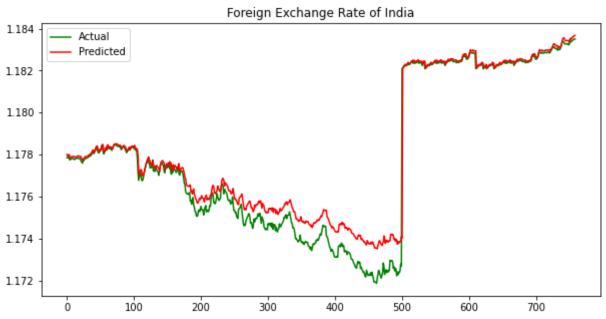
```
WARNING:tensorflow:From /usr/local/lib/python3.7/site-packages/tensorflow/python/ops/math_grad.py:1250: add_dispatch_
Instructions for updating:
Use tf.where in 2.0, which has the same broadcast rule as np.where
```

Epoch 2/5

Visualize kết quả test của model

```
1 y_pred = model.predict(x_test)
2 y_pred = scaler.inverse_transform(y_pred)
3 y_test = np.array(y_test).reshape(-1,1)
4 y_test = scaler.inverse_transform(y_test)
5
6 #Visualizing the results
7 plt.figure(figsize=(10,5))
8 plt.title('Foreign Exchange Rate of India')
9 plt.plot(y_test , label = 'Actual', color = 'g')
10 plt.plot(y_pred , label = 'Predicted', color = 'r')
11 plt.legend()
```

<matplotlib.legend.Legend at 0x7ff4903cf2d0>



### Visualize data and model predict

```
1 data = spark.sql("select * from total")
2 print(len(np.array(data.collect())))
```

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Data sẽ được đọc theo dạng streaming, mỗi khi data tới, biểu đồ sẽ tự động vẽ ra data và pred tương ứng với nó bằng matplotlib

```
1 \text{ num start} = 2286
 2 data_visua = collections.defaultdict(list)
 3 rt x test = np.array(data.select("Close").collect())[num start:]
 4 scaler.transform(rt_x_test)
 5 rt_x_test = rt_x_test.reshape(rt_x_test.shape[0], rt_x_test.shape[1], 1)
 6 rt_y_test = scaler.inverse_transform(model.predict(rt_x_test))
 7
 8 data_visua['USD_EUR'] = list(np.array(data.select("Close").collect())[num_start+1:, 0])
 9 data_visua['USD_EUR_pred'] = list(rt_y_test[:-1, 0])
10
11 \# v = 0
12 while(1):
      live plot(data visua)
13
      if(data visua['USD EUR'][-1] != np.array(data.select("Close").collect())[-1, 0]) :
14
15
           x = data visua['USD EUR'][-1].reshape(1, 1)
           data_visua['USD_EUR'].append(np.array(data.select("Close").collect())[-1, 0])
16
17
18
           x = scaler.transform(x)
           x = x.reshape(1, 1, 1)
19
           pred = scaler.inverse_transform(model.predict(x))
20
           data visua['USD EUR pred'].append(pred)
21
22
           live_plot(data_visua)
23 #
             v += 1
24 #
             if v == 30:
                 break
25 #
26
```

