

PSEUDOCODE

Module: GenerateTrainingSignals

Input: 1 minute USDINR csv file(USD1min.csv) .

1. Initialise strUser="username"
2. Initialise strPassword="password"
3. Initialise strdatabase="dbName"
4. Connect to strdatabase using strUser and strPassword.
5. Create tables
Module: CreateDBTable.
Purpose: Create input and output tables.
 - 5.1. If tbl_USDTrainingData doesn't exist, create table tbl_USDTrainingSignals.
 - 5.2. Else delete data from tbl_USDTrainingData.
 - 5.3. If tbl_TrainingSignals doesn't exist, create table tbl_TrainingSignals.
 - 5.4. Else delete data from tbl_TrainingSignals.
 - 5.5. If tbl_TrainingResults doesn't exist, create table tbl_TrainingResults.
 - 5.6. Else delete data from tbl_TrainingResults.
 - 5.7. Load data from USD1min.csv to tbl_USDTrainingdata.
6. Initialise iWindowSize=80
7. Initialise lOneminuteDataMatrix =[]
8. Initialise iLoopvar=1