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| STAGE 1: DESIGN DOCUMENT |
| FX Problem - Design Document |
| Innovation Hack! |
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| **TEAM:** One man Army :P |
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**Overview**

This project aims to support forex business using data available on public web domain using NLP and web-scraping. A set of most frequently appearing *keywords* are used as feature set. The dataset is generated for each of the entry given in excel sheet (problem statement) using web search APIs and each link is scraped for data within specified HTML tags. The presence of the keyword in the data, is considered as *y* = 1 or positive case, after processing for its presence in majority of the links crawled by search engine. Once the dataset is ready, Naïve Bayes modeling is performed. This model is used to predict the probability to determine a **potential FX customer**. An intuitive GUI is provided for this project. Complete project is developed in Python 2.7. This multi-threaded tool provides complete solution to the forex problem.

Design Document is uploaded in git repository/Stage 1 Documents/FX Problem.pdf

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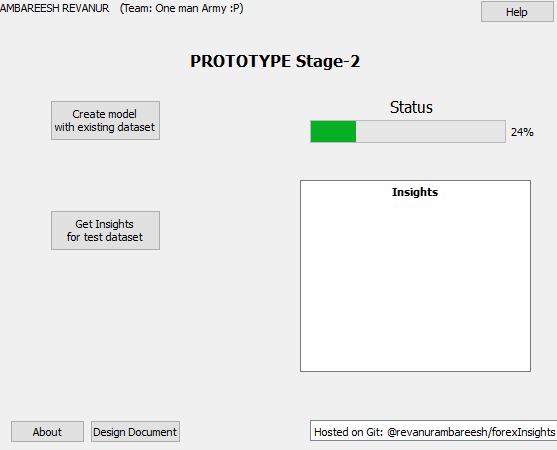


Figure : Stage 2 Prototype GUI

# Introduction

Machine Learning is science of predicting required parameter without have the computer program explicitly coded for so. This is possible by learning, what is called a ‘model’, for the collected data and, based on the nature and interrelationship of the data prediction can be made for an unknown parameter.

Machine Learning is gaining prominence due to large availability of data. Machine Learning’s philosophy centrally lies around the fact that more the genuine data available, better is the model learnt, and hence the accuracy of such a model is high.

Web technology has developed has seen boom in recent years with development of higher compute power and cheaper storage materials and tools available for the same. Lots of information is available on internet. According to recently released *voucherCloud* survey, 25,000GB of data is being uploaded per second to the internet. That is huge number. With this amount of data being available at finger-tips, it is possible to get useful information for just about anything.

In order to use the data already present on the web, two techniques are generally used, web-crawling and web-scraping. A web-crawler (sometimes referred to as web-spider) is a internet-bot that visits each allowed end-points systematically on the web for indexing the page. But web-scraper on the other hand, accesses data of the web for specific reasons including data mining, computer vision, machine learning and NLP.

In this project, data is scraped from across the web from various sources for forex and non-forex classes as per the given guidelines and is stored for learning a machine learning model. In this document following conventions are used frequently:

: Dataset created from web

: The label assigned with **1** as Forex-Class and **0** as Non-Forex Class

## Scope

This document gives a complete picture of the algorithm, code, folder structure and also some of the NLP research papers referred for this project. The software developed (herein referred to as “**forexTool**”) will scrape the data from internet, generate definitions, and creates a machine learning model. This model can be used to derive useful insights like:

* If the company is likely to opt for Forex or not
* How the model predicted the above

This tool is a prototype and offers solution to the stated problem statement.

## Overview

This document is organized into:

* Section 1: System overview
* Section 2: Software development tools
* Section 3: Machine learning model
* Section 4: Solution approach
* Section 5: Relevant code snippets
  + Data generation
  + Insight generation
* Section 6: Tool features
* Section 7: Results & Future scope
* Section 8: References

# Section 1: System overview

There are 5 major components in the tool:

1. Web-Scraper
2. User-Interface (UI)
3. NLP based keyword analysis
4. Machine Learning model
5. Web-Search

Fig. 2 shows how each of the above components interacts:-

* Web scraping is performed based on the top web-search results as generated by Google™ Search results. Generally top 10 search web-results are scraped.
* The data obtained through web scraping is stored into file database (hardisk).
* Based on the data a machine learning model is created with:
  + Training Phase
    - Features: *keyword*s describing the word ‘Forex’ on few popular internet pages. (here the word ‘popular’ refers to the top Google™ Search results)
      * In this project about ~200 *keywords* have been extracted from internet pages. Each of these *keywords* is used as feature. (Keyword extraction is explained in further sections)
      * For **example**, if ‘billion’, ‘mumbai’, ‘tax’ are 3 keywords and if the word ‘billion’ is present in a piece of text in the dataset, then a label is assigned to the piece of text. If the word is not present, then a label is assigned to it.

More concretely, it can be defined mathematically as follows:

* + - * be the dataset with a mapping , where, with indicating absence of keyword in majority of web-scraped internet pages and indicating the presence of keyword in majority of web-scraped internet pages for record in dataset used for training. is the mapping. The machine learning algorithm tries to learn a new function or that tries to minimize the error of prediction.
      * Note: In this project top 10 Google™ Search results are generally scraped. Therefore majority generally indicates appearance of the keyword in 5 scraped web-pages.

More details have been discussed in further sections

* + - Label : As already stated if record is forex company, then or else .
  + Test Phase
    - During this phase, prediction is made to a new (not foreseen by model) company. This is done by
      * Top 10 (generally 10) Google™ Search results are retrieved.
      * These results are scraped by a spider
      * In the retrieved results, the *keyword*s are looked up. If a particular *keyword* is present in majority of the results, then corresponding feature value is 1. Otherwise the feature value is 0.
      * If , then the company is likely to opt for Forex option, else then the company is not likely to opt for Forex option.
* User Interface (Fig. 1) is depicts the available functionalities.

The following diagram shows the interaction of components. Web-Search component takes input as the file containing list of Forex and Non-Forex companies. For each company it retrieves the top 10 (generally 10) search results and stores them as links.txt file. Web-Scraping component reads this file and scraps for data in each of the URLs in the links.txt file. For every link, a text file containing the scraped data is stored.

Now a model is learnt as described. If majority of the text files (belonging to a single company), has a given word, the feature value corresponding to it is .

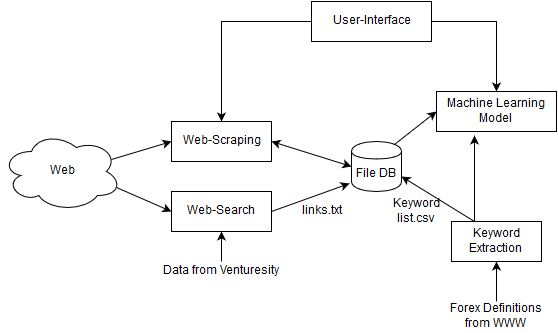


Figure : System architecture

# Section 2: Software Development Tools

This project requires use of many features including graphical user interface. Python has been chosen as the coding because of its simplicity and yet provides robust debugging options and library function calls.

The application was built and tested in Windows™ 10.

## Python

Many high-level and low-level applications have been implemented in past with Python because it gives the programmer all flexibility one needs to quickly develop, debug and test the software. In this project **Python 2.7** version 2.7.12 has been used. JetBrains™ PyCharm (v2016.1.4) has been used for development.

Each of the components (as described in previous section) requires multiple packages and APIs. Some of the most important modules heavily used in this project have been described below:-

### Google Custom Search API

Web-Search component makes use of this API provided by Google™. It is one of the most reliable web-crawler and search-engine. This has been used to retrieve the information from the web.

Here are some the technical details of the API:

* Responds in JSON. (a python package by name ‘json’ is required)
* Requires API key and custom search engine key.
* It uses httplib2 and uritemplate python packages.
* Search results returned are 10 by default. The search results can be made to request according to relevance or according to recent date of upload.

The following python statement is mandatory for this tool to run:

$> from googleapiclient.discovery import build

The module build contains all the custom commands that can be used by the programmer for getting the search results with various parameters.

There is another python package ‘pprint’ used to format the print on terminal.

The python package (Google™ Custom Search engine) is stored within the project repository and the functions are used to get 10 top results. However, in few cases where the search query is not popular, only about 4 to 6 results are retrieved. Since the algorithm uses majority-criterion to decide the value of feature, number of results will not affect too much.

### Scrapy

Web-Scraping is another important component of the tool. The dataset required for the machine learning algorithm is generated by using a python package called Scrapy. As per the official documentation Scrapy is an open source and collaborative framework for *extracting the data* you need from websites in a fast, simple, yet extensible way.

Limit is not imposed as DEPTH\_LIMIT = 0 by default

### RAKE (Rapid Automatic Keyword Extractor)

### Qt

### Scikit

### Multithreading

# Feature Selection

## Justification of feature selection

# My solution: Algorithm

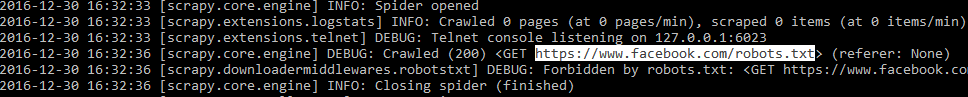
## Project architecture

# Code analysis

## Demonstration

# Other features

* Changing defining words may improve results.
* This project uses Scrapy 1.3.0 which respects *robots.txt*.
  + As defined in settings/settings.py => ROBOTSTXT\_OBEY = True



# Results

# Future scope

# Publication references

### About Me: AMBAREESH REVANUR

I am currently pursuing B.E. degree 3rd year, CSE at R. V. College of Engineering. I had obtained CET rank of 46 out of 0.1M competitors. I have closely worked with both industries and academia to solve real world, societal and business problems using technological solution.

At R&D labs of CSE Dept of RVCE, I developed a Textile image processing tool with C#.NET which is now used by about 100 weavers. Also, I have worked on challenging computer vision problems like Underwater Object Tracking using machine learning and published some of my work in conferences (using ML and CV).

At Siemens Healthcare Pvt Ltd, I have worked on an internal security tool called Security Vulnerability Monitoring (SVM) Tool. SVM automates vulnerability monitoring for many of the Syngo products (Core Siemens HC medical system) and provides a robust solution to protection of their product against vulnerabilities of the code.

In my free time, I compete and participate in Hackathons. I am an active member of IEEE Society. I have helped Team Chimera, RVCE, build web-interface and website.

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