



F# and SignalR for a FastWeb

The tools we use have a profound (and devious!) influence on our thinking habits, and, therefore, on our thinking abilities.

— Edsger Dijkstra

Riccardo Terrell

Agenda

Why F# on the Web

F# Magic

SignalR and F#

CQRS and F#

Code & Code

Something about me – Riccardo Terrell

- Originally from Italy, currently living in USA ~9 years
 - Living/working in Washington DC
- +/- 16 years in professional programming
 - C++/VB → Java → .Net C# → C# & F# → ??
- Organizer of the DC F# User Group
- Software Architect @ Microsoft
- Passionate in Technology, believe in polyglot programming as a mechanism in finding the right tool for the job

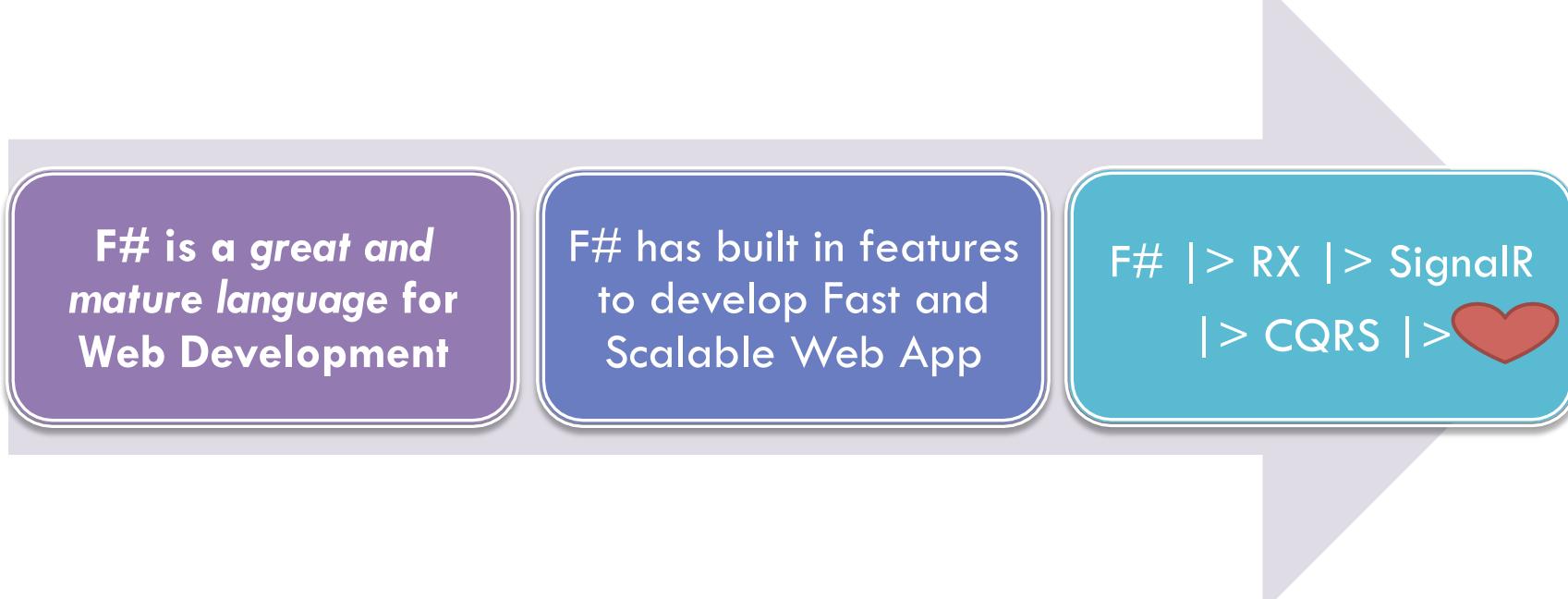
Goals - Plan of the talk



F# is a great and
mature language for
Web Development

F# has built in features
to develop Fast and
Scalable Web App

F# |> RX |> SignalR
|> CQRS |> ❤️



Technology trends



Mobile

Cloud computing

Real Time notification

Single Page Apps

Big Data

Scalable

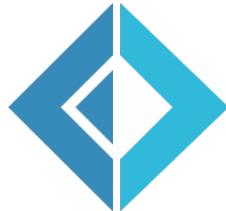
Maintainable & Readable

Reliable & Testable

Composable & Reusable

Concurrent

...F# and Functional Paradigm can help



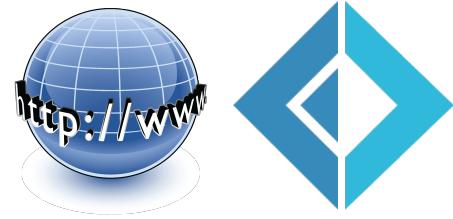
F# helps with the mission statement simple code for complex problem...

F# great for scalability and concurrent ready

F# play well together with Web Application

Use function and composition as building block

Why F# on the web? Really?



Is functional programming and F# mostly about algorithms and calculations?

Is functional programming and F# mostly targeted at scientific or financial domains?

Is functional programming and F# just for Server Side computations?



Why F# on the web?

Fast - F# code execution is fast, using native code generation from scripted or project code

Succinct - F# is concise, readable and type-safe, for fast development of robust web solutions

Reactive and Scalable - F# asynchronous programming simplifies scalable, reactive web programming, and Agent too!

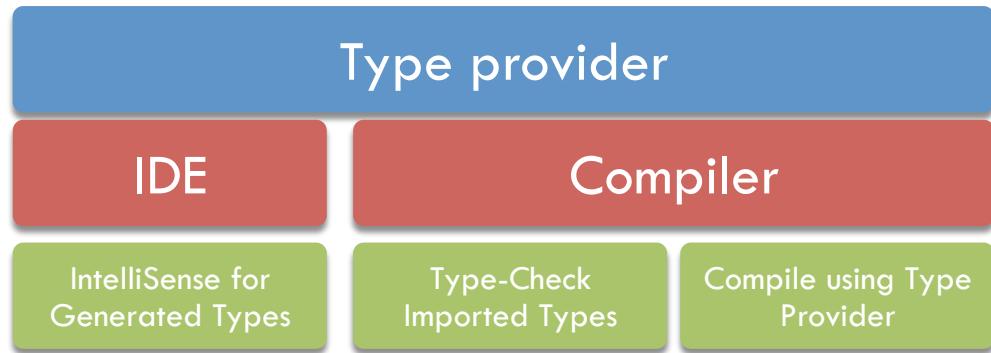
Interoperable - F# interoperates seamlessly with languages such as C#, JavaScript and TypeScript, F# is JavaScript-ready through WebSharper and FunScript



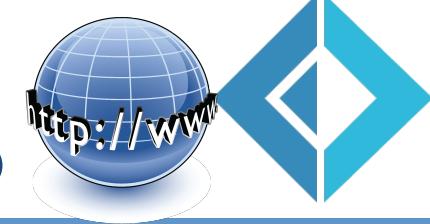
F# Type Providers on the Web



- ❑ JSON Type Provider
- ❑ CSV
- ❑ WSDL
- ❑ WMI
- ❑ Data Access – SQL and EF
- ❑ **Funscript** to Javascript
- ❑ And more, write your own



F# Type Providers on the Web



```
// A sample F# type provider
type CsvProvider<T> = class
    [] CsvFilePath = "fsharp_2013-2014.csv"
    type Cont
    type FSharpCsv = CsvProvider<CsvFilePath>
    let csv = FSharpCsv.Load(CsvFilePath)
    let firstRow = csv.Rows |> Seq.head
    let ``creatDate is DateTime`` = firstRow.CreatedDate
    let ``creatDate is String`` = firstRow.FromUserScreenName
    let ``creatDate is String`` = firstRow.Language
    let ``creatDate is String`` = firstRow.Source
    let ``creatDate is String`` = firstRow.Text
    let ``creatDate is Int64`` = firstRow.TweetId
    for row in csv.Rows |> Seq.take 10 do
        printfn "TweetId %d\t - Name %s\t - CreatedDate %A" row.TweetId row.FromUserScreenName
    end
    member this.[<FSharpTypeProvider>].GetRowType() =
        type Row =
            { CreatedDate : System.DateTime
              FromUserScreenName : string
              Language : string
              Source : string
              Text : string
              TweetId : int64 }
        Row
    member this.[<FSharpTypeProvider>].GetRowTypeDefinition() =
        type Row =
            { CreatedDate : System.DateTime
              FromUserScreenName : string
              Language : string
              Source : string
              Text : string
              TweetId : int64 }
        Row
end
```

The screenshot shows the NuGet package manager interface with the following details for the 'Excel Type Provider' package:

- Created by:** Steffen Forkmann, Gustavo Guerra, JohnDoeKyrgyz, Don Syme
- Last Published:** 9/12/2014
- Downloads:** 436
- License:** View License
- Project Information:** Project Information
- Report Abuse:** Report Abuse
- Description:** This library is for the .NET platform implementing a Excel type provider.
- Tags:** F# fsharp typeproviders Excel
- Dependencies:** No Dependencies

The package itself is described as follows:

This library is for the .NET platform implementing a Excel type provider. It provides a type provider for reading Microsoft Excel files. It uses the F# core library. Its...
The library provides assemblies for reading Microsoft Excel files. It uses the F# core library. Its...
The library provides assemblies for reading Microsoft Excel files. It uses the F# core library. Its...

Function C

```
[<Route("buyTicker")>
member this.PostBuyTicker =
    match base.Modify with
    let validateTicker =
        match validation with
        | Failure(error) -> error
        | Success(result) -> result
```

```
if condition1 then
    doThis()
    if condition2 then
        doThat()
        if condition3 then
            doSomeOtherThing()
            if condition3 then
                -Task()
                if condition4 then
                    anotherTask()
                    if condition5 then
                        yetAnotherTask()
                        if condition5 then
                            finallyDone()
                            else handleError()
                            else handleError()
                            else handleError()
                            else handleError()
                            else handleError()
                        else handleError()
                    else handleError()
                else handleError()
            else handleError()
        else handleError()
    else handleError()
else handleError()
```





Function Composition

Railway oriented programming

So we have a lot of these "one input -> Success/Failure output" functions -- how do we

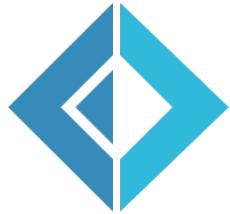
What we want to do is connect the `Success` output of one to the input of the next, but
second function in case of a `Failure` output. This diagram gives the general idea:

```
let validateTicker (input : TradingRecord) =
    if input.Symbol = "" then Failure "Ticket must not be blank"
    else Success input

let validateQuantity (input : TradingRecord) =
    if input.Quantity <= 0 || input.Quantity > 50 then Failure "Quantity must be positive"
    else Success input

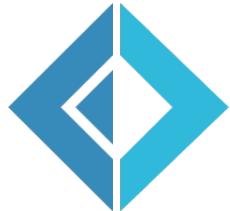
let validatePrice (input : TradingRecord) =
    if input.Price <= 0. then Failure "Price must be positive"
    else Success input
```

Asynchronous Workflows



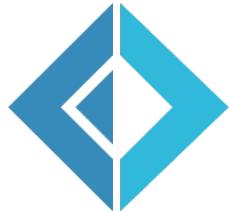
- *Software is often I/O-bound, it provides notable performance benefits*
 - Connecting to the Database
 - Leveraging web services
 - Working with data on disk
- *Network and disk speeds increasing slower*
- *Not Easy to predict when the operation will complete (non-deterministic)*

Anatomy of Async Workflows



```
let getLength url =  
    let wc = new WebClient()  
    let data = wc.DownloadString(url)  
    data.Length
```

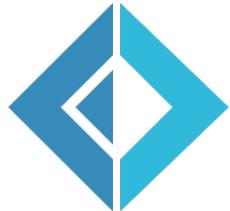
- Easy transition from synchronous
 - Wrap in asynchronous workflow with the **async** keyword, use **let!** for async calls and add **return**
 - No need of explicit callback
 - Easy to debug
- Supports loops, recursion, exceptions, cancellation, resource management
- **Operation complete in the same scope**



Anatomy of Async Workflows

```
let getLength url = async {
    let wc = new WebClient()
    let data = wc.DownloadString(url)
    data.Length }
```

- Easy transition from synchronous
 - Wrap in asynchronous workflow with the **async** keyword, use **let!** for **async** calls and add **return**
 - No need of explicit callback
 - Easy to debug
- Supports loops, recursion, exceptions, cancellation, resource management
- **Operation complete in the same scope**

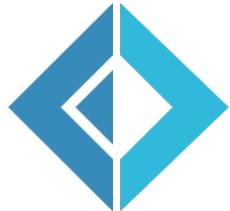


Anatomy of Async Workflows

```
let getLength url = async {
    let wc = new WebClient()
    let data = wc.DownloadString(url)
    return data.Length }
```

- Easy transition from synchronous
 - Wrap in asynchronous workflow with the **async** keyword, use **let!** for async calls and add **return**
 - No need of explicit callback
 - Easy to debug
- Supports loops, recursion, exceptions, cancellation, resource management
- **Operation complete in the same scope**

Anatomy of Async Workflows



```
let getLength url = async {
    let wc = new WebClient()
    let! data = wc.AsyncDownloadString(url)
    return data.Length }
```

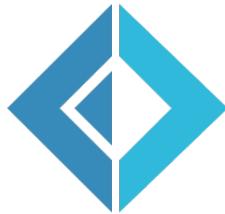
- Easy transition from synchronous
 - Wrap in asynchronous workflow with the **async** keyword, use **let!** for async calls and add **return**
 - No need of explicit callback
 - Easy to debug
- Supports loops, recursion, exceptions, cancellation, resource management
- **Operation complete in the same scope**



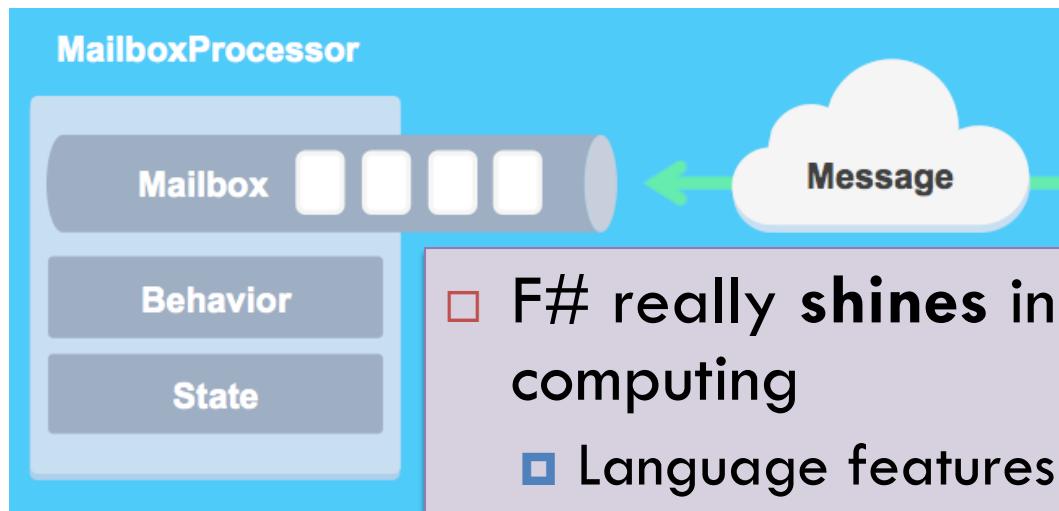
Asynchronous Workflows

```
let openFileAsynchronous : Async<unit>
    async { use fs = new FileStream(@"C:\Program Files\..., ...)
            let data = Array.create (int fs.Length) 0uy
            let! bytesRead = fs.AsyncRead(data, 0, data.Length)
            do printfn "Read Bytes: %i, First bytes were:
                        %i %i %i ..." bytesRead data.[1] data.[2] data.[3] }
```

- Async defines a block of code we would like to run asynchronously
- We use let! instead of let
 - let! binds asynchronously, the computation in the async block waits until the let! completes
 - While it is waiting it does not block
 - No program or OS thread is blocked



F# MailboxProcessor – aka Agent

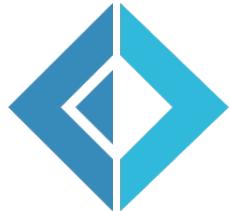


- F# really **shines** in the area of distributed computing
 - Language features such as **Async Workflow** and **MailboxProcessor** (a.k.a. agent) open the doors for computing that focuses on message passing concurrency
 - Scaling Up & Scaling Out easy to implement

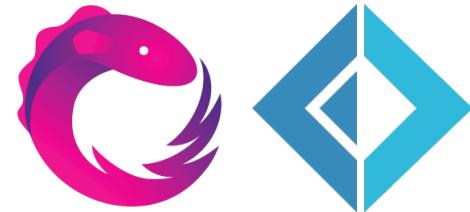
Concurrent Model Programming



<http://www>



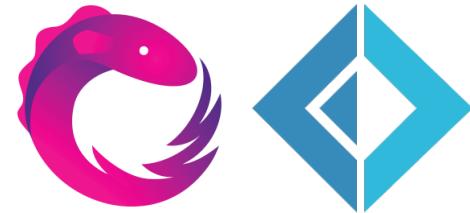
```
let agent = MailboxProcessor<Message>.Start(fun inbox ->
    let rec loop n = async {
        let! msg = inbox.Receive()
        match msg with
        | Add(i) -> return! loop (n + i)
        | Get(r) -> r.Reply(n)
                      return! loop n }
    loop 0)
```



IObserver & IObservable

```
let observable = { new IObservable<string> with
    member x.Subscribe(observer:IObserver<string>) =
        { new IDisposable with
            member x.Dispose() = () }
    }

let observer = { new IObserver<string> with
    member x.OnNext(value) = ()
    member x.OnCompleted() = ()
    member x.OnError(exn) = () }
```



When to use Rx

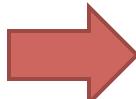
When is Rx appropriate?

Rx offers a natural paradigm for dealing with sequences of events. A sequence can contain zero or more events. Rx proves to be most valuable when composing sequences of events.

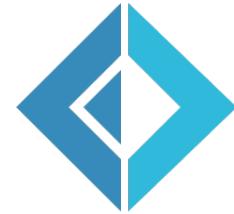
Should use Rx

Managing events like these is what Rx was built for:

- UI events like mouse move, button click
- Domain events like property changed, collection updated, "Order Filled", "Registration accepted" etc.
- Infrastructure events like from file watcher, system and WMI events
- Integration events like a broadcast from a message bus or a push event from WebSockets API or other low latency middleware like [Nirvana](#)
- Integration with a CEP engine like [StreamInsight](#) or [StreamBase](#).

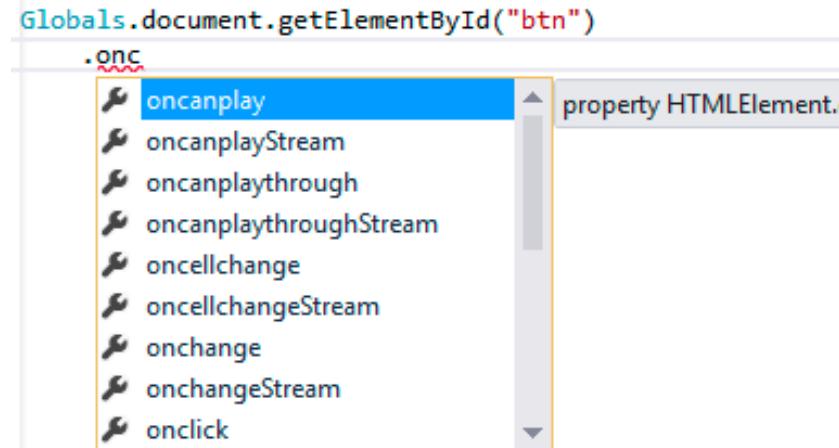


F# to JavaScript - FunScript



- **FunScript** is Javascript compiler

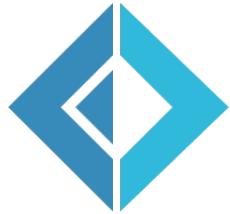
- Write F# client-side code with full intellisense
- Leverage F# functional goodies that compiles in JS
 - Higher Order functions
 - Pattern Matching
 - Type Inference



```
Globals.document.getElementById("btn")
  .onc
    ↴ oncanplay
    ↴ oncanplayStream
    ↴ oncanplaythrough
    ↴ oncanplaythroughStream
    ↴ oncellchange
    ↴ oncellchangeStream
    ↴ onchange
    ↴ onchangeStream
    ↴ onclick
```

property HTMLElement.

Full functional Data-Structure



Records

Discriminated Union

Tuples

List Map Set seq

.Net mutable Collections Array – Dictionary - List

F# to JavaScript - FunScript



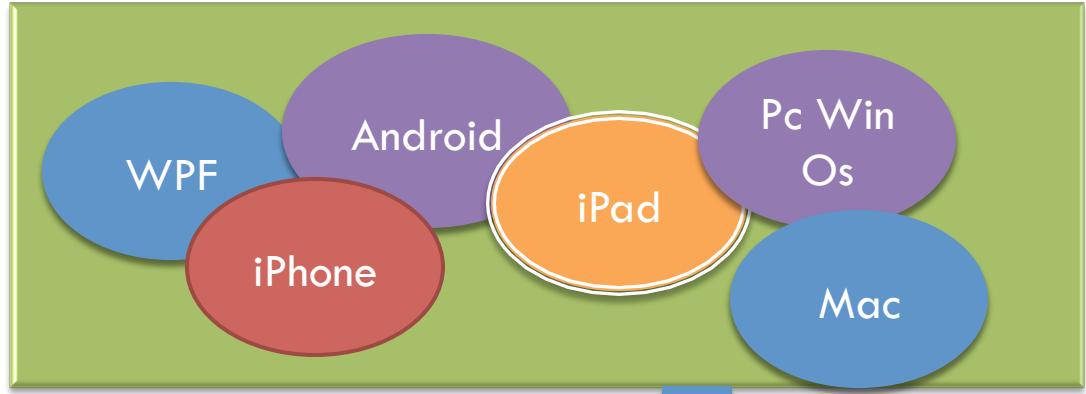
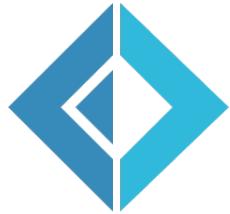
□ F# unique Features

- Async Workflow
- Reactive Extensions

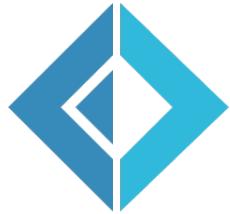
- Type Providers
- Computation Expression

```
let orderProcess (ractive : Ractive) =
    ractive.onStream ("addTicker")
        |> Observable.add (fun (ev, arg) ->
            let tickerSymbol = j ("#tickerSymbol")
            async {
                let url = "http://localhost:48430/api/trading/addTicker"
                let req = System.Net.WebRequest.Create(url)
                do! req.AsyncPostJSONOneWay(url, tickerSymbol)
            }
        |> Async.StartImmediate)
```

F# and MVC - Web Api



F# and MVC - Web Api



Add New Project

.NET Framework 4.5 Sort by: Default Search Installed Temp

Recent

Installed

Visual Basic

Visual C#

JavaScript

Visual C++

Visual F#

- Silverlight
- Test
- Web

ASP.NET

- Windows
- SQL Server
- Python

Other Project Types

NVIDIA

Online

F# ASP.NET MVC 5 and Web API 2 Visual F#

Type: Visual F#

F# Web Application template with MVC 5 and Web API 2.

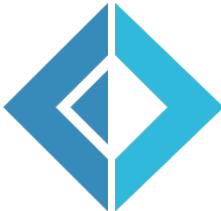
Project Creation Wizard

Please select the desired project.

- MVC 5 and Web API 2.2
- MVC 5 and Web API 2.2 (Empty)
- Web API 2.2
- Web API 2.2 (Empty)

Web API 2.2 and Web API 2.2 and

OK Cancel



F# Magic in review

TypeProvider

Function Composition - ROP

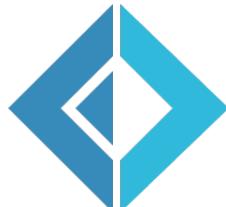
Async Workflow

MailboxProcessor – aka Agent

Reactive Extensions

FunScript

Full integration with Asp.Net MVC &
Web API



RX the Dual of IEnumarable

Formal definition [\[edit\]](#)

[http://en.wikipedia.org/wiki/Dual_\(category_theory\)](http://en.wikipedia.org/wiki/Dual_(category_theory))

We define the elementary language of category theory as the two-sorted [first order language](#) with objects and morphisms as distinct sorts, together with the relations of an object being the source or target of a morphism and a symbol for composing two morphisms.

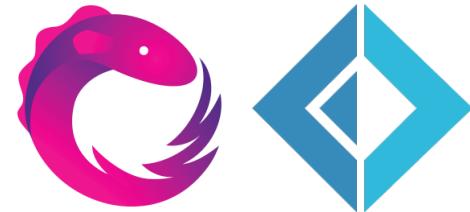
Let σ be any statement in this language. We form the dual σ^{OP} as follows:

1. Interchange each occurrence of "source" in σ with "target".
2. Interchange the order of composing morphisms. That is, replace each occurrence of $g \circ f$ with $f \circ g$

Informally, these conditions state that the dual of a statement is formed by reversing [arrows](#) and [compositions](#).

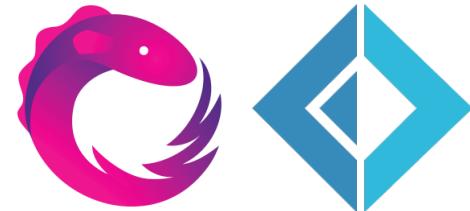
Duality is the observation that σ is true for some category C if and only if σ^{OP} is true for C^{OP} .

Reversing arrows
The input becomes output and $<->$



IObserver & IObservable

```
let observable = { new IObservable<string> with
                    member x.Subscribe(observer:IObserver<string>) =
                        { new IDisposable with
                            member x.Dispose() = () }
}
let observer = { new IObserver<string> with
                    member x.OnNext(value) = ()
                    member x.OnCompleted() = ()
                    member x.OnError(exn) = () }
```



When to use Rx

http://www.introtorx.com/content/v1.0.10621.0/01_WhyRx.html

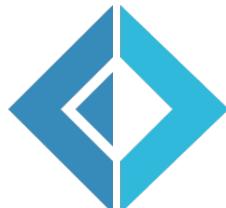
When is Rx appropriate?

Rx offers a natural paradigm for dealing with sequences of events. A sequence can contain zero or more events. Rx proves to be most valuable when composing sequences of events.

Should use Rx

Managing events like these is what Rx was built for:

- UI events like mouse move, button click
- Domain events like property changed, collection updated, "Order Filled", "Registration accepted" etc.
- Infrastructure events like from file watcher, system and WMI events
- Integration events like a broadcast from a message bus or a push event from WebSockets API or other low latency middleware like [Nirvana](#)
- Integration with a CEP engine like [StreamInsight](#) or [StreamBase](#).



Subject<'a>.. as a bus

```
// Since RX is all about sequences of events/messages
// it does fit very well together with any sort of message bus or event broker.
type RxBusCommand() =
    let subject = new Subject<RxCommand>()

    member this.AsObservable() =
        subject.AsObservable()

    member this.Send(item:RxCommand) =
        subject.OnNext(item)

let busud = RxBusCommand()

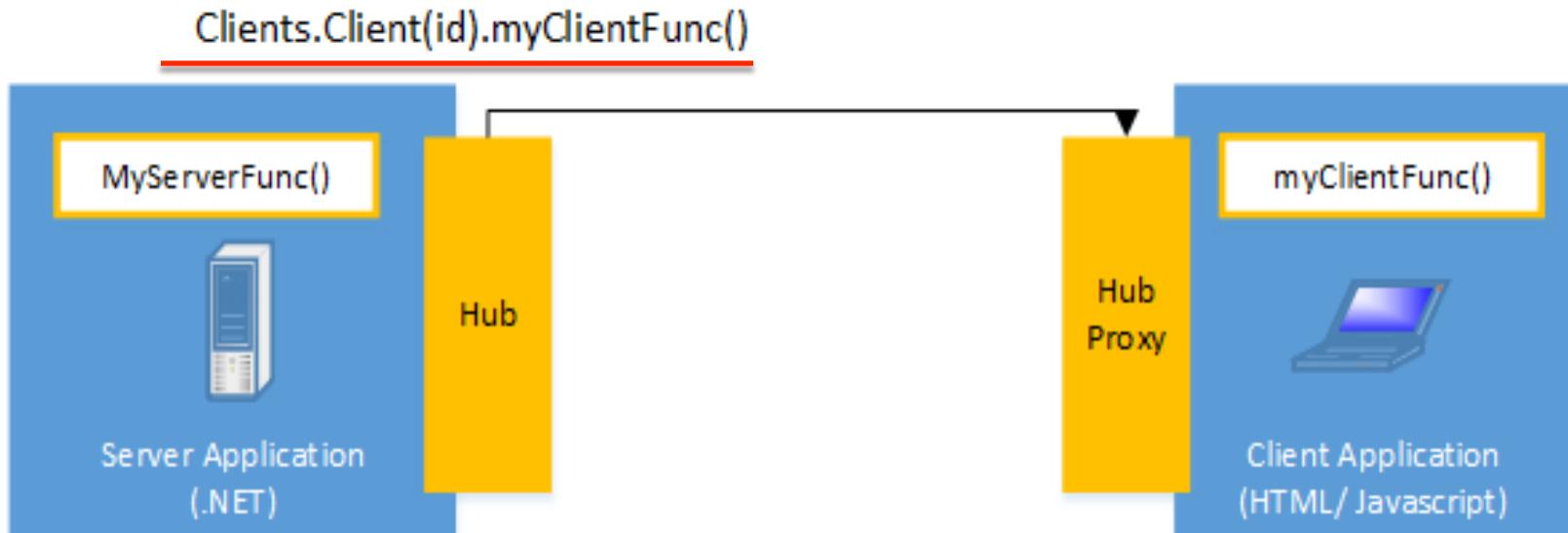
busud.AsObservable().Do(fun t =>
    match t with
    | BuyTickets(name, quantity) -> printfn "I am buying %d tickets for %s" quantity name
    | OrderDrink(drink) -> printfn "I am getting some %s to drink" drink).Subscribe() |> ignore

// The nice thing about this is that you get automatic Linq support since it is built into RX.
// So you can add message handlers that filters or transform messages.
busud.Send(BuyTickets("Opera", 2))
busud.Send(OrderDrink("Coke"))
```

```
type RxCommand =
| BuyTickets of string * int
| OrderDrink of string
```



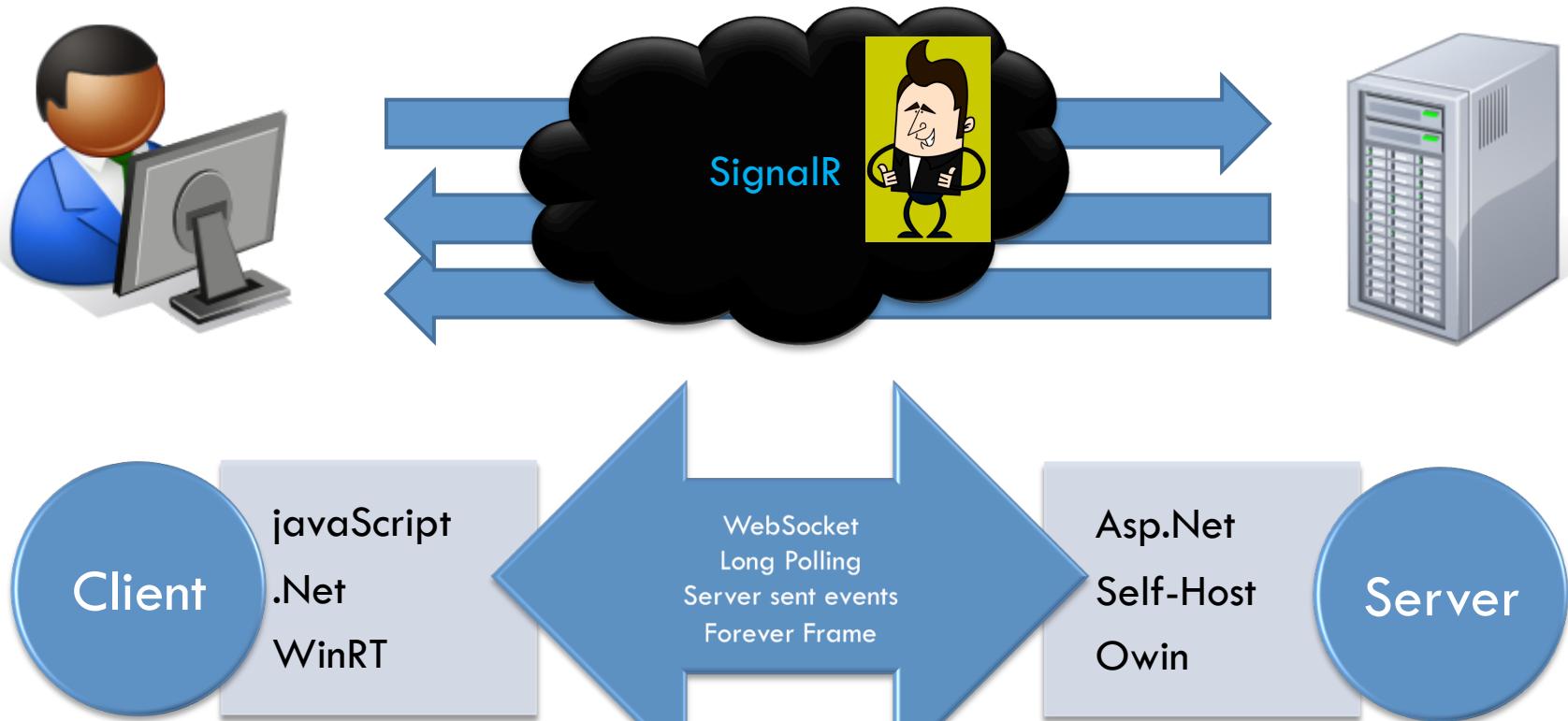
What is SignalR?



Server invocation of client method
`myClientFunc()`



What is SignalR?





Why SignalR?

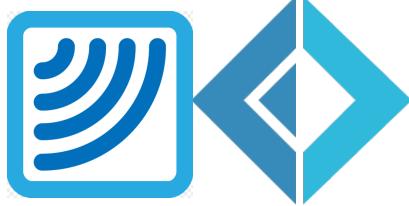
... the real questions are

- When the Web users want their Data?*
- When the Web user want the latest info?*



Why SignalR?

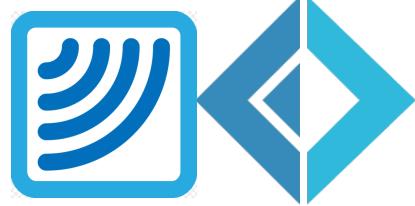




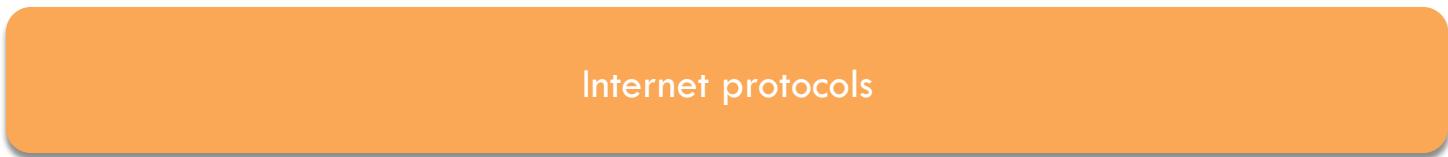
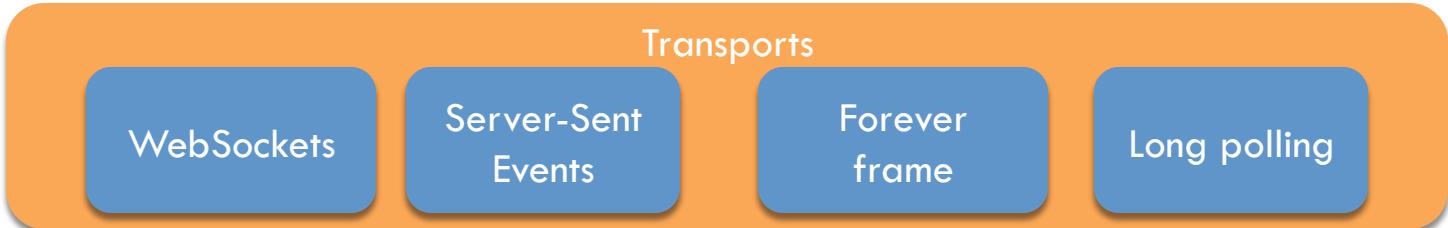
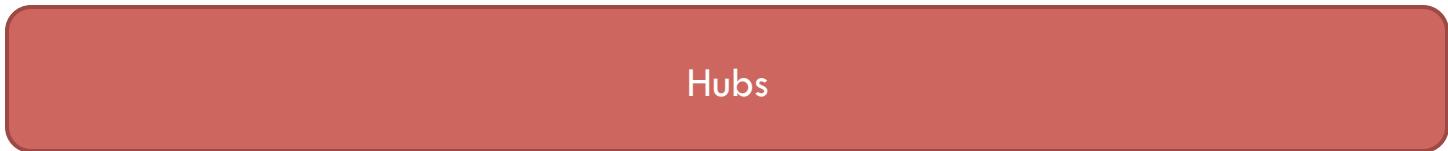
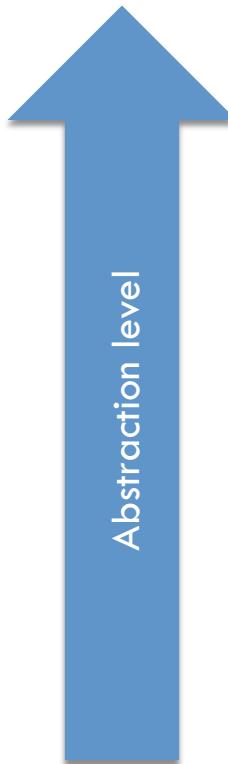
What can SignalR do?

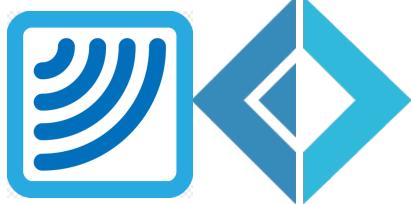
SignalR can be used to add any sort of "**real-time**" web functionality to your application...

- Anything that needs live data
 - Chat Room application
 - Broadcasting (Stock Tickers, Live Scores...)
 - Internet Games (<http://shootr.signalr.net/default.aspx#>)
 - Social Media
 - Collaborative Apps



SignalR levels of abstraction





Persistent Connection

Client (javascript)

```
var conn = $.connection("myChat");
conn.start();
```

```
conn.send("Hello F#!!");
```

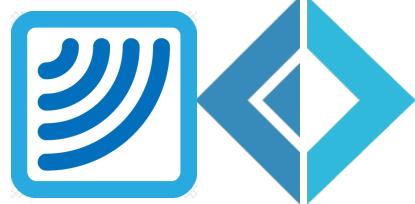
```
conn.receive(function(text){
    $("#log").append("<li>" + text ...
```

```
type MyChat() =
    inherit PersistentConnection()
```

```
    override x.OnConnected() : Task = ...
```

```
    override x.OnReceived(data) : Task =
        Connection.Broadcast(data)
```

```
    override x.OnDisconnected() : Task =
```



Hubs

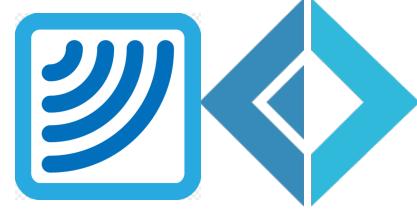
Client (javascript)

```
var chat = $.connection.myChat  
$.connection.hub.start();  
  
chat.server.message("Hello F#!!");  
  
chat.client.notify = function(text){  
    $("#log").append("<li>" + text ...
```

[<HubName("myChat")>
type MyChat() =

inherit Hub

member x.Message(text) : Task =
Clients.All.notify(text)



Hubs – Sending Message

```
[<HubName("ChatHub")>]
type ChatHub() =
    inherit Hub()

    member x.Send(name:string, message:string) =
        // send to all
        Clients.All.sendMessage(name, message)
        // send to specific client
        Clients.Client(Context.ConnectionId).sendMessage(message)
        // send only to caller
        Clients.Caller.sendMessage(name, message)
        // send to all but caller
        Clients.Other.sendMessage(name, message)
        // excluding some
        Clients.AllExcept(connectionId1, connectionId2).sendMessage(name, message)
        // send to a group
        Clients.Group(groupName).sendMessage(name, message)
```



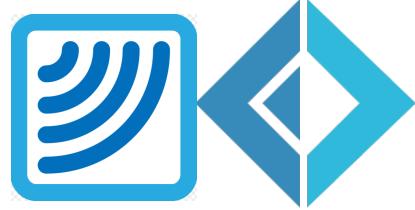
SignalR ? Dynamic

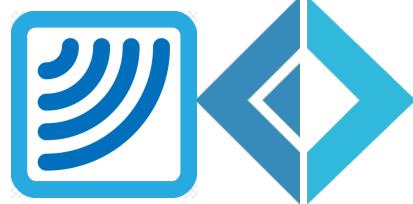
```
type IChatHubClient =
    abstract member BroadcastMessage : string -> unit

[<HubName("chatHub")>]
type ChatRoomHub() =
    inherit Hub<IChatHubClient>()

    member this.SendMessage(text:string) =
        this.Clients.All.BroadcastMessage(text)
```

SignalR & JavaScript





F# Type Provider for SignalR

Type provider giving a typed view of a .NET SignalR server Hub to client-side code compiled from F# to JavaScript with FunScript.

```
open FunScript
open SignalRProvider

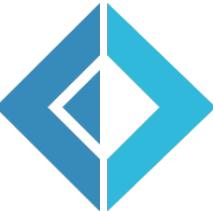
let signalR = Globals.Dollar.signalR
let serverHub = new Hubs.myhub(signalR.hub)

ignore <| serverHub.SendMessage("Hello F#")
ignore <| serverHub.SendMessage( 42| )
```

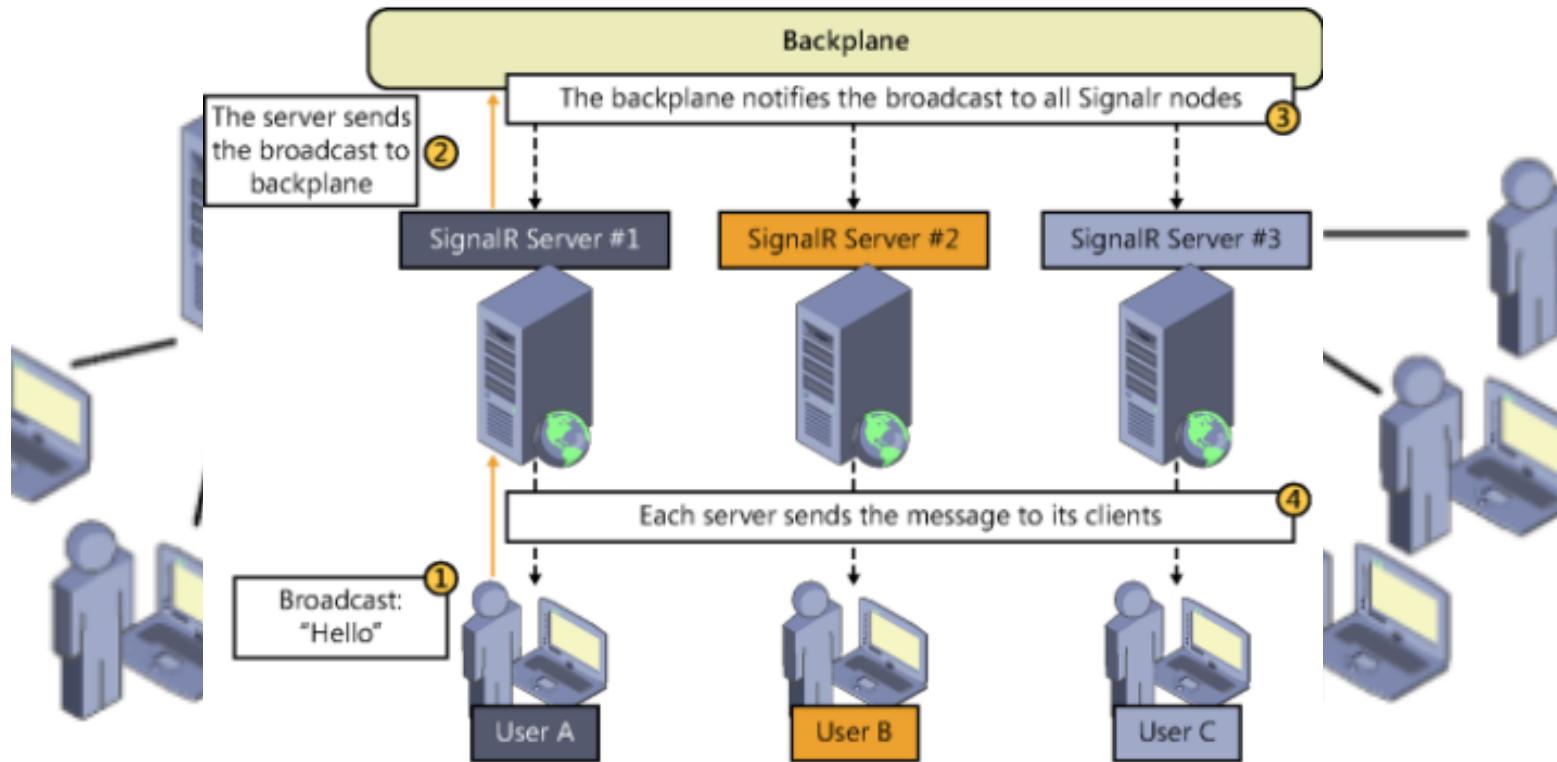
[<HubName("myhub")>]
type MyHub() =
 inherit Hub

 member this.SendMessage(text : string) : string =
 this.Clients.Others.BroadcastMessage(text)

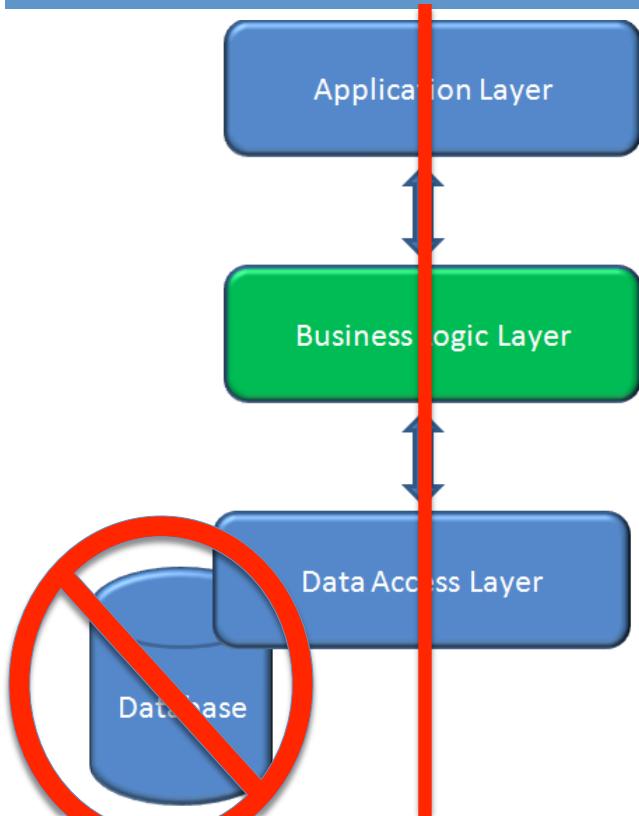
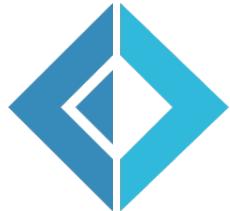
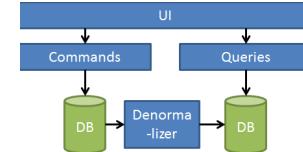
This expression was expected to have type
string
but here has type
int



Scale-out SignalR (backplane)



Web N-Tier Architecture



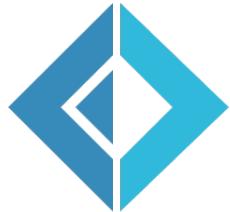
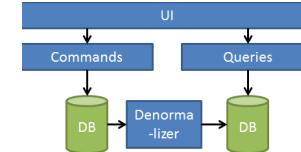
In the case of three-tier architecture

- 1) Presentation tier
- 2) Business logic tier
- 3) Data storage tier

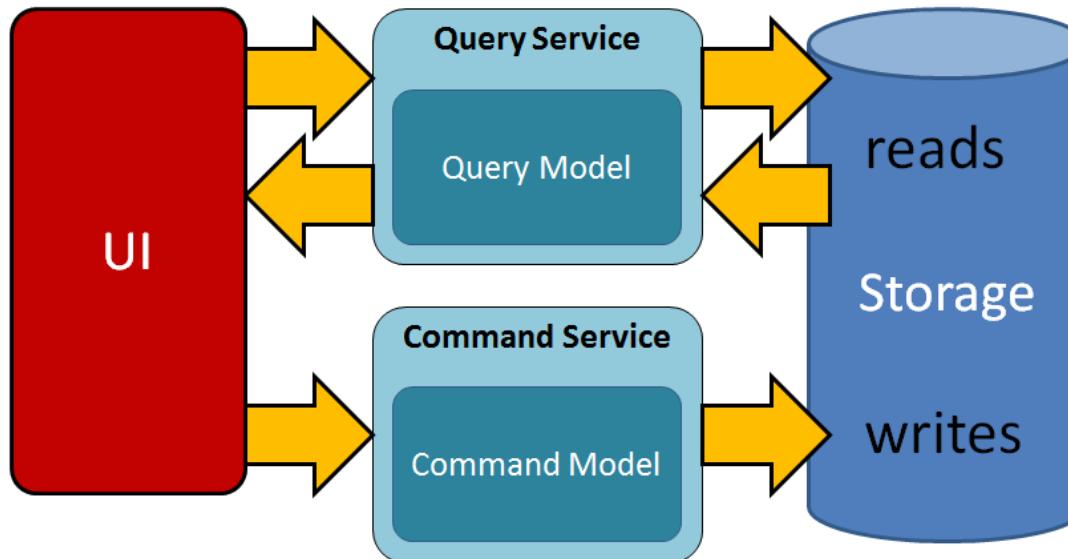
Problems:

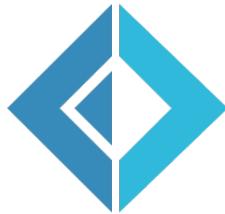
- 1) The project can become very difficult to maintain
- 2) Scalability as only one data base handles read/write

CQRS pattern

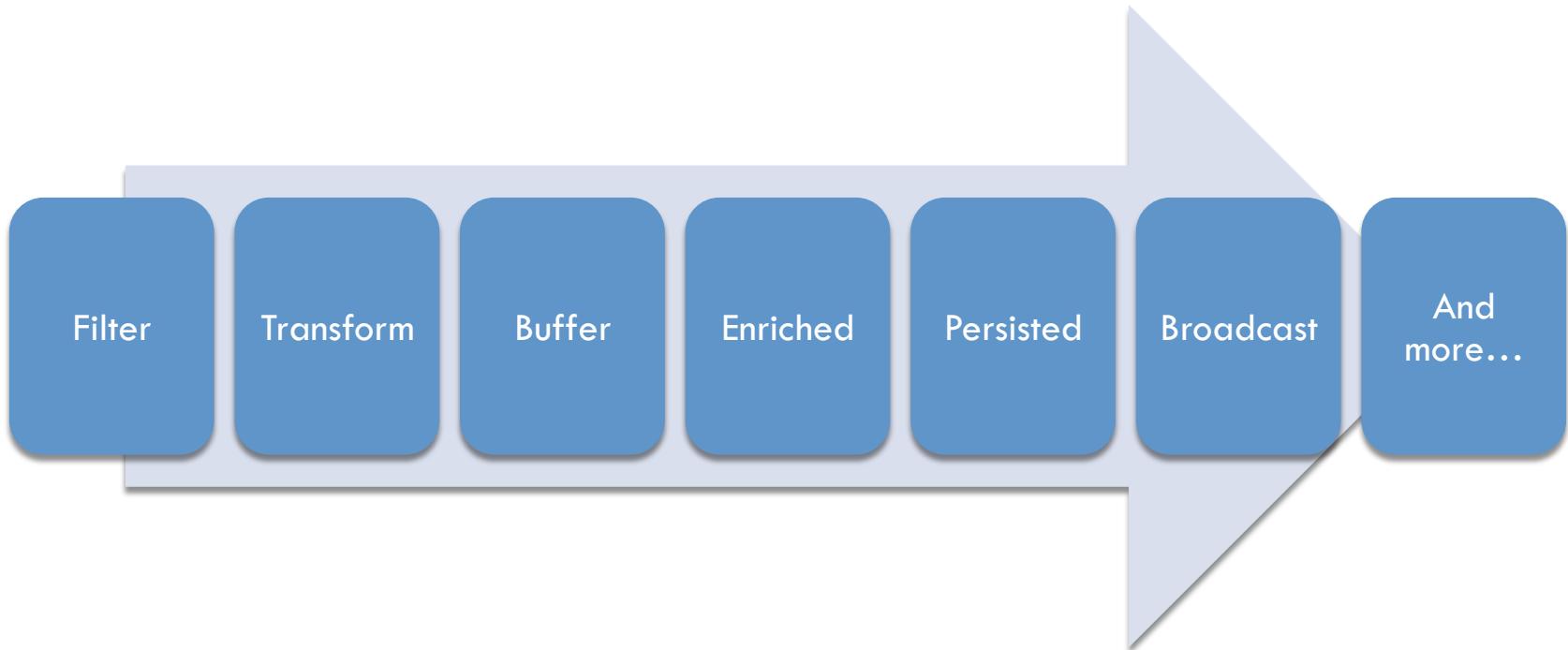


Command Query Responsibility Segregation

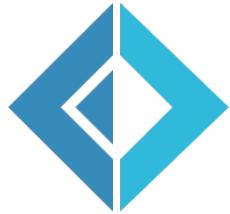
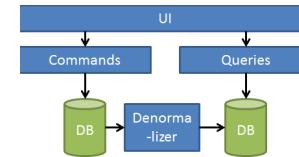




CQRS is sort of data flow pattern



CQRS benefits



- “Almost” infinite scalability
 - Performance and scalability are always concerns when handling a large volume of transactions over the internet
- Clear understanding what the application does
- Separation of concerns

.. scalability, simplicity, and maintainability...

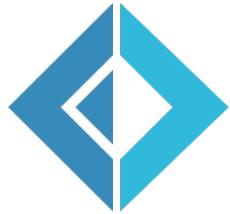
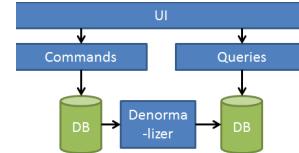


How to handle UI-Eventual Consistency

Building a UI for a CQRS system is challenging

- *The commands could complete fast*
- *The read model is eventually consistent*
- *The read of the data store may return stale results*

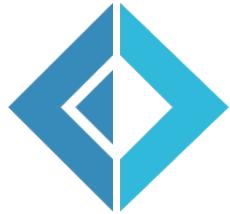
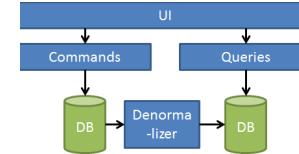
Query



How can we update the UI?

- Reload the page*
- Disable then refresh after editing*
- Use a confirmation screen*
- Fake it*
- “Amazon Style”*

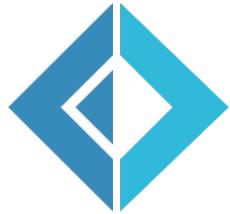
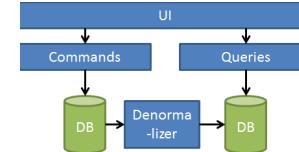
SignalR to replace Query



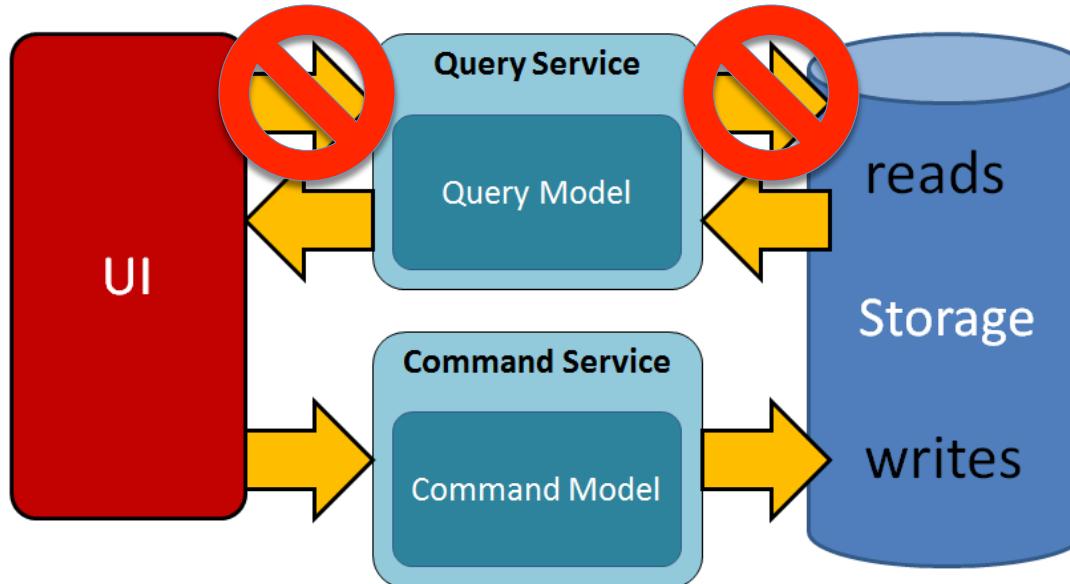
How can we update the UI?

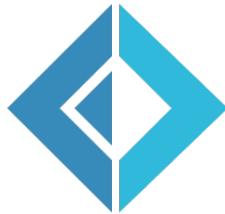
- Reload the page
- Disable then refresh after editing
- Use a confirmation screen
- Fake it
- “Amazon Style”
- SignalR can be used as a Query to add any sort of “real-time” web functionality to your application...**

CQRS pattern



Command Query Responsibility Segregation





CQRS CAP

- This works when the user actually expects some sort of “background” work to happen, or that we present this to the user in a meaningful way.
- But when doing CQRS, eventual consistency is an orthogonal choice. They are two completely separate concerns. Going back to our new CQRS design:
- We have many choices here on what should be synchronous, and what should not. It can all be synchronous, all be async, it's just a separate decision.
- What I have found though is if we build asynchronous denormalization in the back-end, but try to *mimic* synchronous results in the front end, we're really just choosing async where it's not needed. Not in all cases of course, but for most of the ones I've seen.
- Some async-sync mimicry I've seen includes:
 - Using Ajax from the server to ping the read store to see if denormalization is “done”
 - Using SignalR to notify the client when the denormalization is “done”
 - Writing to the read store synchronously, but then allowing eventual consistency to fix any mistakes



SAGA

- A Saga is a distribution of multiple workflows across multiple systems, each providing a path (fork) of compensating actions in the event that any of the steps in the workflow fails.
- “Sagas and persistence
- In general, a saga must be persistent and persistence of the saga is a typical responsibility of the bus. In this regard, it might completely be transparent to you if you don’t write a bus class yourself. In the sample Bus class, we simulated persistence through an in-memory dictionary—whereas, for example, NServiceBus uses SQL Server. For persistence to happen, it is key that you give a unique ID to each saga instance.”



When to use CQRS

- In general, the CQRS pattern could be very valuable in situations when you have highly collaborative data and large, multi-user systems, complex, include ever-changing business rules, and delivers a significant competitive advantage of business. It can be very helpful when you need to track and log historical changes.
- With CQRS you can achieve great read and write performance. The system intrinsically supports scaling out. By separating read and write operations, each can be optimized.
- CQRS can be very helpful when you have difficult business logic. CQRS forces you to not mix domain logic and infrastructural operations.
- With CQRS you can split development tasks between different teams with defined interfaces.
- When not to use CQRS
- If you are not developing a highly collaborative system where you don't have multiple writers to the same logical set of data you shouldn't use CQRS.



SignalR Stock Ticker

<http://www.asp.net/signalr/overview/getting-started/tutorial-server-broadcast-with-signalr>

ASP.NET SignalR Stock Ticker Sample

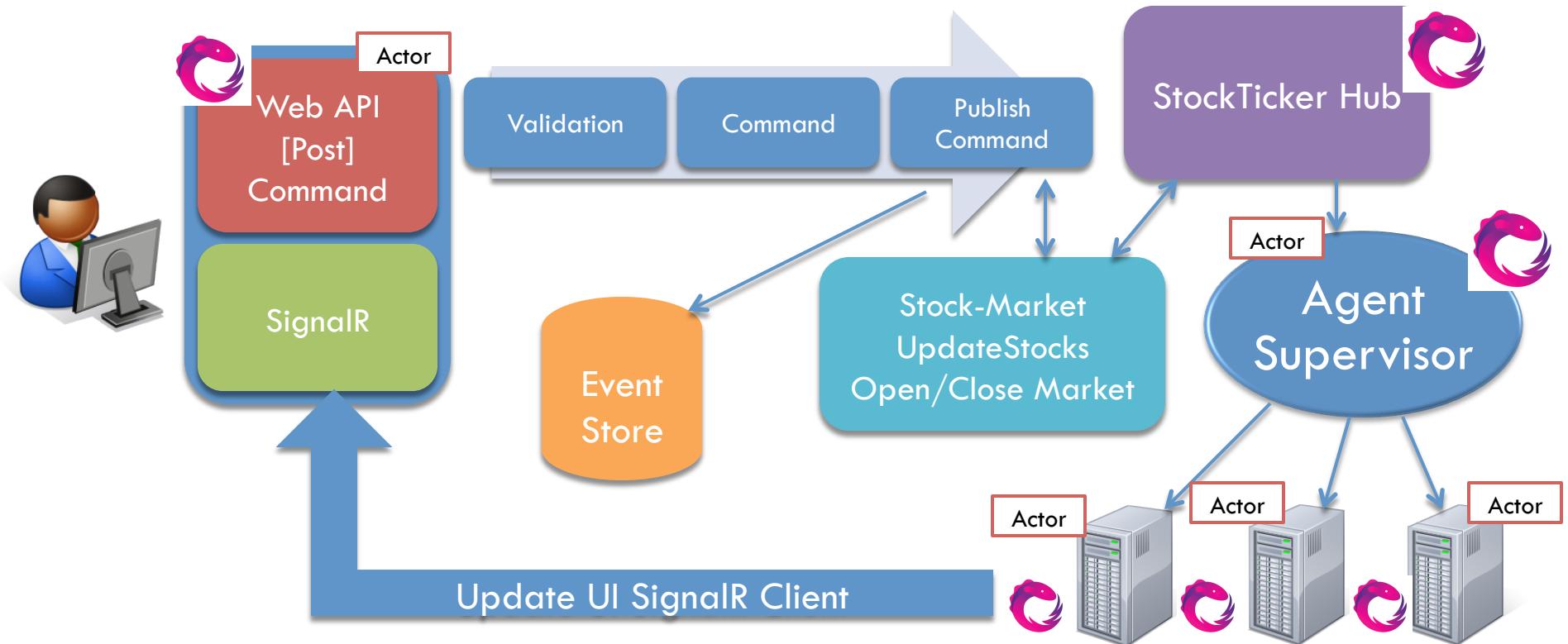
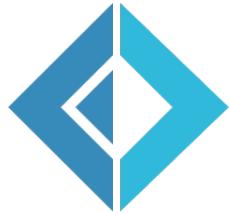
Live Stock Table

Symbol	Price	Open	Change	%
GOOG	570.32	570.3	▲ 0.02	0.00%
MSFT	30.91	30.31	▲ 0.6	1.94%
APPL	577.47	578.18	▼ -0.71	-0.12%

The stock ticker application represents real-time applications in which you want to periodically "push," or broadcast, notifications from the server to all connected clients.

	C#	F#	Diff
Lines of code	365	142	-62%

Demo Project





DEMO

ASP.NET SignalR Stock Ticker in F#

Live Stock Table

[Open Market](#) [Close Market](#)

AMZN 378.71 ▲ (-0.3300 %%) GOOG 543.49 ▼ (0.1700 %%) FB 80.09 ▲ (7.3000 %%)

Symbol	Price	Open	High	Low	Change	%	
MSFT	41.82	41.69	41.82	41.69	0.01	0.3100 %%	▲
APPL	92.98	92.23	93.13	92.23	-0.06	0.8100 %%	▼
AMZN	378.71	379.96	379.96	378.46	0.15	-0.3300 %%	▲
GOOG	543.49	542.57	543.93	542.57	-0.44	0.1700 %%	▼
FB	80.09	79.05	80.09	79.05	0.16	1.3000 %%	▲

Asset

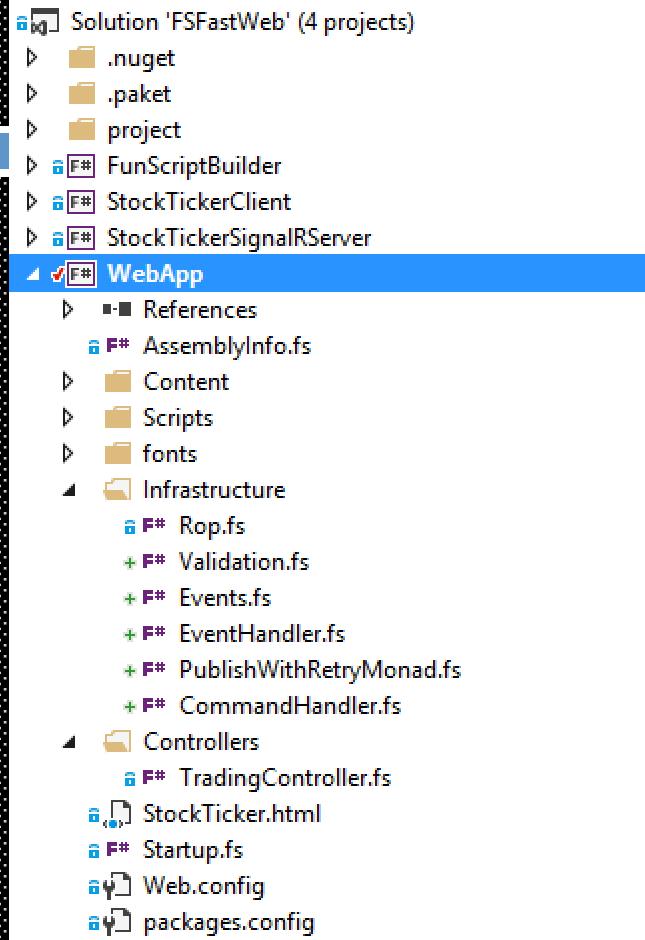
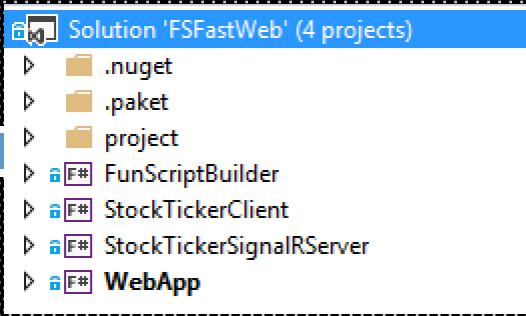
Cash 1000.00

Add Ticker Symbol Price

Buy Stock Symbol Price Quantity

Sell Stock Symbol Price Quantity

The Code!



StockTicker.html

```
    {{#stocks.length}}
<section id="main">
  <div id="stockTicker">
    <div class="inner">
      <ul>
        {{#stocks:i}}
        {{>scrollStock}}
        {{/stocks}}
      </ul>
    </div>
  </div>

  <table id="stockTable" border="1">
    <thead>
      <tr><th>Symbol</th><th>Price</th><th>Open</th>
      <th>High</th><th>Low</th><th>Change</th><th>%</th><th></th></tr>
    </thead>
    <tbody>
      {{#stocks:i}}
      {{>stock}}
      {{/stocks}}
    </tbody>
  </table>
</section>
{{/stocks.length}}
```

StockTicker.html

```
    {{#buyOrders.length}}
    <h2>Orders Buy</h2>
    <section id="ordersSection">
        <div class="inner">
            <table id="ordersTable" border="1">
                <thead>
                    <tr><th>Symbol</th><th>Price</th><th>Quantity</th><th>Total</th></tr>
                </thead>
                <tbody>
                    {{#buyOrders:i}}
                    {{>order}}
                    {{/buyOrders}}
                </tbody>
            </table>
        </div>
    </section>
{{/buyOrders.length}}
```

StockTicker.html

```
 {{#sellOrders.length}}
<h2>Orders Sell</h2>
<section id="ordersSection">
  <div class="inner">
    <table id="sellsTable" border="1">
      <thead>
        <tr><th>Symbol</th><th>Price</th><th>Quantity</th><th>Total</th></tr>
      </thead>
      <tbody>
        {{#sellOrders:i}}
        {{>order}}
        {{/sellOrders}}
      </tbody>
    </table>
  </div>
</section>
{{/sellOrders.length}}
```

StockTicker.html

```
<script id="portfolioItem" type="text/ractive">
  <tr data-symbol="{{Symbol}}>
    <td><span class="symbol">{{Symbol}}</span></td>
    <td><span class="symbol">{{OrderType}}</span></td>
    <td><span class="price">{{OrderPrice}}</span></td>
    <td><span class="price">{{Price}}</span></td>
    <td><span>{{Quantity}}</span></td>
    <td><span>{{ Quantity * Price }}</span></td>
  </tr>
</script>
```

```
<script id="order" type="text/ractive">
  <tr data-symbol="{{Symbol}}>
    <td><span class="symbol">{{Symbol.toUpperCase()}}</span></td>
    <td><span class="price">{{Price}}</span></td>
    <td>{{Quantity}}</td>
    <td><span>{{Quantity * Price}}</span></td>
  </tr>
</script>
```

TradingController.com

```
[<RoutePrefix("api/trading")>
type TradingController() =
    inherit ApiController()
```

TradingController.fs

```
[<RoutePrefix("api/trading")>]
type TradingController() =
    inherit ApiController()

    // the controller act as a observable publisher of messages
    // keep the controller loosely coupled using the Reactive Extensions
    // defining a Reactive Subject which will fire up
    // requests to the subscriber(s)
    let subject = new Subject<CommandWrapper>()
```

// The controller behaves as Observable publisher and it can be registered
interface IObservable<CommandWrapper> with
 member this.Subscribe observer = subject.Subscribe observer

```
override this.Dispose disposing =
    if disposing then
        subject.Dispose()
    base.Dispose disposing
```

TradingController.fs

TradingController.f

```
[<CLIMutable>]
type TradingRecord =
    { Symbol : string
        Quantity : int
        Price : float
        Trading : TradingType }
and TradingType =
    | Buy
    | Sell
```

TradingController.fs

```
[assembly: ApiController]
type TradingController() =
    inherit ApiController()

    static let tradingdValidation : Validation =
        validateTicker
        >> validatePrice
        >> validateQuantity

    // THE CONTROLLER ACT AS A CONSUMER OF MESSAGE
    // NAME THE MESSAGE SO IT IS EASILY SUBSCRIBED USING THE PUBLISH-BROADCAST
    // PATTERN. THE BROADCAST SHOULD NOT HAVE A RESPONSE HANDLER
    // RELATED TO THE SUBSCRIBER(S)
    []
    let log tr = 
        traceWarning "Received message" [
            |> logId tr.Id
            |> logLevel "INFO"
            |> logSource "tradingdValidation"
            |> logCategory "TradingCommand"
            |> logDetail "Symbol: " + tr.Symbol
            |> logDetail "Quantity: " + tr.Quantity
            |> logDetail "Price: " + tr.Price
            |> logDetail "TradingType: " + tr.TradingType.ToString()
        ]
        // publish
        // return response
        this.Request.CreateResponse(tr)
    []
    member this.PostSell([<FromBody>] tr : TradingRequest) =
        async {
            // current connection ID from SignalR
            let connectionId = tr.ConnectionID

            // create TradingCommand
            // validate
            // log
            // publish
            // return response
            return //> TradingCommand
                {
                    Symbol = tr.Symbol.ToUpper()
                    Quantity = tr.Quantity
                    Price = tr.Price
                    Trading = TradingType.Sell
                }
            > tradingdValidation // validation using function composition
            > log
            > publish connectionId
            > toResponse this.Request
        } |> Async.StartAsTask // can easily make asynchronous
    []
    member this.PostBuy([<FromBody>] tr : TradingRequest) =
        let validateTicker (input : TradingRecord) =
            if input.Symbol = "" then Failure "Ticket must not be blank"
            else Success input

        let validateQuantity (input : TradingRecord) =
            if input.Quantity <= 0 || input.Quantity > 50
            then Failure "Quantity must be positive and not be more than 50"
            else Success input

        let validatePrice (input : TradingRecord) =
            if input.Price <= 0.
            then Failure "Price must be positive"
            else Success input

        let tradingdValidation =
            validateTicker >> bind validatePrice >> bind validateQuantity

        tradingdValidation >> log
        tradingdValidation >> publish connectionId
        tradingdValidation >> toResponse this.Request

        // THE CONTROLLER ACTIVELY CALLS THE SERVICE AND IT CAN BE REGISTERED
        // AS A SERVICE PROVIDER
        []
        member this.PostCancel([<FromBody>] tr : TradingRequest) =
            log tr
            this.Request.CreateResponse(tr)
        []
        member this.PostTrade([<FromBody>] tr : TradingRequest) =
            log tr
            this.Request.CreateResponse(tr)
    []
    member this.PostCancel([<FromBody>] tr : TradingRequest) =
        log tr
```

```
[<Route("sell"); HttpPost>]
member this.PostSell([<FromBody>] tr : TradingRequest) =
    async {
        // current connection ID from SignalR
        let connectionId = tr.ConnectionID

        // create TradingCommand
        // validate
        // log
        // publish
        // return response
        return //> TradingCommand
            {
                Symbol = tr.Symbol.ToUpper()
                Quantity = tr.Quantity
                Price = tr.Price
                Trading = TradingType.Sell
            }
        > tradingdValidation // validation using function composition
        > log
        > publish connectionId
        > toResponse this.Request
    } |> Async.StartAsTask // can easily make asynchronous

let validateTicker (input : TradingRecord) =
    if input.Symbol = "" then Failure "Ticket must not be blank"
    else Success input

let validateQuantity (input : TradingRecord) =
    if input.Quantity <= 0 || input.Quantity > 50
    then Failure "Quantity must be positive and not be more than 50"
    else Success input

let validatePrice (input : TradingRecord) =
    if input.Price <= 0.
    then Failure "Price must be positive"
    else Success input

let tradingdValidation =
    validateTicker >> bind validatePrice >> bind validateQuantity
```

TradingController.fs

```
[assembly] [assemblyname]  
[type TradingController]  
[inherits ApiController]  
  
// THE CONTROLLER ACT AS A CONCRETE PUBLISHER OF MESSAGE  
// NAME THE CONTROLLER SIMPLY BECAUSE WE USE THE PUBLISHING MECHANISM  
// TO PUBLISH THE MESSAGE AND NOT THE NAME OF THE CONTROLLER ITSELF  
// RELATED TO THE SUBSCRIBER(S)  
[api elements = "new(SignalRControllerBase)"]  
  
[var log : ILogger]  
[var tradingService : ITradingService]  
[var connectionId : string]  
  
//> POST /sell  
[<Route("sell"); HttpPost]  
member this.PostSell([<FromBody] tr : TradingRequest) =  
    async {  
        // current connection ID from SignalR  
        let connectionId = tr.ConnectionID  
  
        // create TradingCommand  
        // validate  
        // log  
        // publish  
        // return response  
        return // TradingCommand  
            {  
                Symbol = tr.Symbol.ToUpper()  
                Quantity = tr.Quantity  
                Price = tr.Price  
                Trading = TradingType.Sell }  
        |> tradingValidation // validation using function composition  
        |> log  
        |> publish connectionId  
        |> toResponse this.Request  
    }  
|> Async.StartAsTask // can easily await before  
[assembly] [assemblyname]  
[type CommandWrapper =  
    {  
        ConnectionId : string  
        Id : Guid  
        Created : DateTimeOffset  
        Command : TradingCommand }  
  
static member CreateTradingCommand connectionId (item : TradingRecord) =  
    let command =  
        match item.Trading with  
        | Buy -> BuyStockCommand(connectionId, item)  
        | Sell -> SellStockCommand(connectionId, item)  
    { Id = (Guid.NewGuid())  
        Created = (DateTimeOffset.Now)  
        ConnectionId = connectionId  
        Command = command }  
  
// THE CONTROLLER SERVING AS A CONCRETE SUBSCRIBER AND IT IS NOT OF REGISTER  
[interface ITradingController]  
[implement TradingController = abstract subscribes]  
  
[interface ITradeMessage =  
    [type TradeMessage]  
    [assembly] [assemblyname]]
```

TradingController

```
let log res =
    let msg =
        match res with
        | Success(m) -> sprintf "Validation successful - %A" m
        | Failure(f) -> sprintf "Validation failed - %s" f
    System.Diagnostics.Debug.WriteLine("[LOG]" + msg)
    res

let toResponse (request : HttpRequestMessage) result =
    let response =
        match result with
        | Success(_) -> request.CreateResponse(HttpStatusCode.OK)
        | _ -> request.CreateResponse(HttpStatusCode.BadRequest)
    response
```

Startup.fs

```
/// Route for ASP.NET Web API applications
type HttpNotFound = {
    controller : string
    id : RouteParameter }
```

```
[<Sealed>]
type Startup() =
    member __.Configuration(builder : IAppBuilder) =
        let config =
            let config = new HttpConfiguration()
            // Configure routing
            config.MapHttpAttributeRoutes()

            // Configure serialization
            config.Formatters.XmlFormatter.UseXmlSerializer <- true
            config.Formatters.JsonFormatter.SerializerSettings.ContractResolver
                <- Newtonsoft.Json.Serialization.CamelCasePropertyNamesContractResolver()

            config.Routes.MapHttpRoute("tradingApi", "api/trading/{id}",
                { controller = "Trading"; id = RouteParameter.Optional }) |> ignore

            config.Routes.MapHttpRoute("DefaultApi", "api/{controller}/{id}",
                { controller = "{controller}"; id = RouteParameter.Optional }) |> ignore

        // replace the default controller activator
        config.Services.Replace(typeof<IHttpControllerActivator>, ...)

        config
```


Startup.fs

```
// Transform the web api controller in an Observable publisher,
// register the controller to the command dispatcher.

// Hook into the Web API framework where it creates controllers
type CompositionRoot(tradingRequestObserver:IObserver<CommandWrapper>) =
    interface IHttpControllerActivator with
        member this.Create(request, controllerDescriptor, controllerType) =
            if controllerType = typeof<TradingController> then
                let c = new TradingController()
                c // c.Subscribe agent.Post
                |> Observable.subscribeObserver tradingRequestObserver
                |> request.RegisterForDispose
                c :> IHttpController
            else
                raise
                <| ArgumentException(
                    sprintf "Unknown controller type requested: %0" controllerType,
                    "controllerType")
                >
    end

// replace the default controller activator
config.Services.Replace(typeof<IHttpControllerActivator>,
    // I create a subscription controller to the Agent
    // Each time a message come in
    // the publisher send the message (OnNext)
    // to all the subscribers, in this case the Agent
    CompositionRoot(Observer.Create(fun x -> agent.Post(x)))
```


Startup.fs

```
[<AutoOpenAttribute>]
module RetryPublishMonad =
    let stockMarket = SingletonStockMarket.InstanceStockMarket()

    let Storage = new EventStorage()

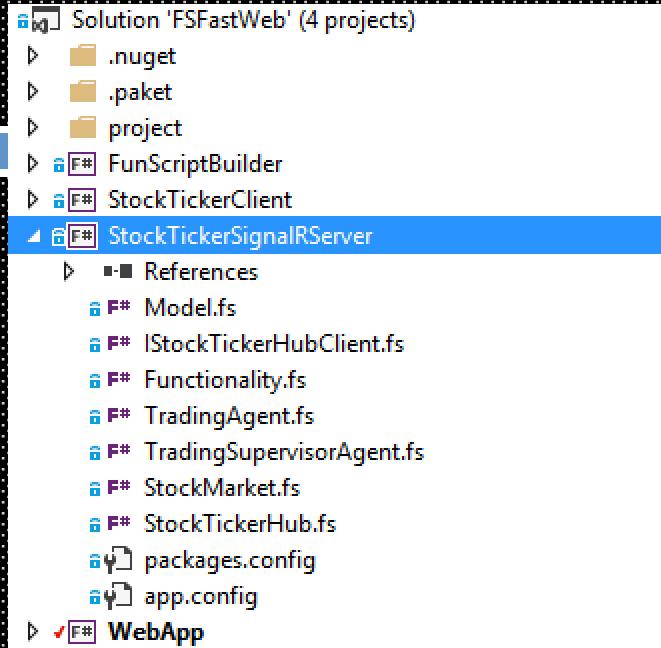
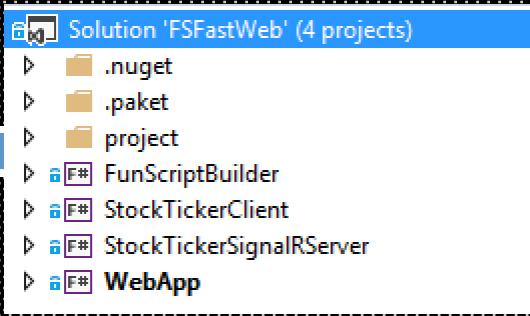
    type SendCommand<'a> =
        | SendCommand of string * 'a

    type RetryPublishBuilder(max, sleepMilliseconds : int) =
        member x.Return(a) = a
        member x.Bind(SendCommand(connId, commandWrapper:CommandWrapper), fn) =
            let rec loop n (error:exn option) =
                async {
                    if n = 0 then ...
                    else
                        try
                            // publish the command
                            stockMarket.PublishCommand(connId, commandWrapper)

                            let event = ...
                            // and persiste the event into the Event-Storage
                            (Guid(connId), Event.CreateEventDescriptor(commandWrapper.Id, event))
                            ||> Storage.SaveEvent

                        with ex ->
                            sprintf "Call failed with %. Retrying." ex.Message |> printfn "%s"
                            do! Async.Sleep sleepMilliseconds
                            return! loop (n - 1) (Some(ex))
                }
            loop max None |> Async.RunSynchronously

    let retryPublish = RetryPublishBuilder(3, 1000)
```



StockTickerHub.fs

```
open System
open System.Threading.Tasks
open System.Collections.Generic
open System.Threading
open System.Diagnostics
open System.Diagnostics.Stopwatch
open System.Reactive.Subjects
open System.Reactive.Linq
open StockMarketServer
open TradingEngine
open TradingEngineManagers
open StockMarket
open StockMarketHubClient

// Hub with "Stock Market" operations
// It is responsible to update the stock-ticker
// to all clients registered
[<HubName("stockTicker")>]
type StockTickerHub() as this =
    inherit Hub<IStockTickerHubClient>()

    static let userCount = ref 0

    let stockMarket : StockMarket = SingletonStockMarket.InstanceStockMarket()

    // On connection
    [
```

```
// interface StockTickerHub SignalR
type IStockTickerHubClient =
    abstract SetMarketState : string -> unit
    abstract UpdateStockPrice : Stock -> unit
    abstract SetStock : Stock -> unit
    abstract UpdateOrderBuy : OrderRecord -> Unit
    abstract UpdateOrderSell : OrderRecord -> Unit
    abstract UpdateAsset : Asset -> Unit
    abstract SetInitialAsset : float -> Unit
```

```
// Hub with "Stock Market" operations
// It is responsible to Subscribe and
// Unsubscribe clients
// and update the stock-ticker
// for each clients
[<HubName("stockTicker")>]
type StockTickerHub() as this =
    inherit Hub<IStockTickerHubClient>()
```

```
static let userCount = ref 0
```

```
let stockMarket : StockMarket = SingletonStockMarket.InstanceStockMarket()
```

StockTickerHub.fs

```
1  open System
2  open System.Threading
3  open System.Collections.Generic
4  open System.Threading.Tasks
5  open System.Threading.Thread
6  open System.Threading.ThreadPool
7  open System.Diagnostics
8  open System.Diagnostics.Stopwatch
9  open System.IO
10  open System.Linq
11  open System.Net.Http
12  open System.Net.Http.Headers
13  open System.Net.Http.Json
14  open System.Text
15  open System.Text.Encoding
16  open System.Text.Encoding.UTF8
17  open System.Threading.Channels
18  open System.Threading.Channels.Extensions
19  open System.Threading.Channels.Pools
20  open System.Threading.Tasks.Dataflow
21  open System.Threading.Tasks.Task
22  open System.Threading.Tasks.TaskCompletionSource
23  open System.Threading.ThreadLocal
24  open System.Threading.ThreadPool
25  open System.Threading.ThreadPoolException
26  open System.Threading.ThreadPoolExceptionHandling
27  open System.Threading.ThreadPoolExceptionHandlingOptions
28  open System.Threading.ThreadPoolOptions
29  open System.Threading.ThreadPriority
30  open System.Threading.Timer
31
32
33  // Hub with "Stock Market" capabilities
34  // It is responsible to update the stock-ticker
35  // to all clients registered
36  [EndpointName\("stockMarket"\)]
37  type StockMarketHub() = inherit Hub()
38
39  let userCount : int64 = 0L
40
41  static let userCount = ref 0L
42
43  static let stockMarket : StockMarket = SingletonContainer.CreateWithDefault()
44
45  member x.OnConnected() =
46    ignore <| System.Threading.Interlocked.Increment(userCount)
47    let connId = x.Context.ConnectionId
48
49    // Subscribe a new client
50    stockMarket.Subscribe(connId, 1000., this.Clients)
51    base.OnConnected()
52
53  member x.OnDisconnected(stopCalled) =
54    ignore <| System.Threading.Interlocked.Decrement(userCount)
55    let connId = x.Context.ConnectionId
56
57    // Unsubscribe client
58    stockMarket.Unsubscribe(connId)
59    base.OnDisconnected(stopCalled)
60
61  member x.OnTimerElapsed() =
62    let users = x.Context.Connections
63    let users = StockMarket.BatchingStock(users)
64    let users = users |> Seq.map (fun user ->
65      StockMarket.UpdateStock(user))
66    let users = users |> Seq.map (fun user ->
67      StockMarket.UpdateStock(user))
68
69  member x.OnTimerElapsed() =
70    let users = x.Context.Connections
71    let users = StockMarket.BatchingStock(users)
72    let users = users |> Seq.map (fun user ->
73      StockMarket.UpdateStock(user))
74
75  member x.OnTimerElapsed() =
76    let users = x.Context.Connections
77    let users = StockMarket.BatchingStock(users)
78    let users = users |> Seq.map (fun user ->
79      StockMarket.UpdateStock(user))
80
81  member x.OnTimerElapsed() =
82    let users = x.Context.Connections
83    let users = StockMarket.BatchingStock(users)
84    let users = users |> Seq.map (fun user ->
85      StockMarket.UpdateStock(user))
86
87  member x.OnTimerElapsed() =
88    let users = x.Context.Connections
89    let users = StockMarket.BatchingStock(users)
90    let users = users |> Seq.map (fun user ->
91      StockMarket.UpdateStock(user))
92
93  member x.OnTimerElapsed() =
94    let users = x.Context.Connections
95    let users = StockMarket.BatchingStock(users)
96    let users = users |> Seq.map (fun user ->
97      StockMarket.UpdateStock(user))
98
99  member x.OnTimerElapsed() =
100    let users = x.Context.Connections
101    let users = StockMarket.BatchingStock(users)
102    let users = users |> Seq.map (fun user ->
103      StockMarket.UpdateStock(user))
```

```
override x.OnConnected() =
  ignore <| System.Threading.Interlocked.Increment(userCount)
let connId = x.Context.ConnectionId

// Subscribe a new client
stockMarket.Subscribe(connId, 1000., this.Clients)
base.OnConnected()

override x.OnDisconnected(stopCalled) =
  ignore <| System.Threading.Interlocked.Decrement(userCount)
let connId = x.Context.ConnectionId

// Unsubscribe client
stockMarket.Unsubscribe(connId)
base.OnDisconnected(stopCalled)
```

StockTickerHub.fs

StockTickerMarket.fs

```
// Main "Controller" that run the Stock Market
type StockMarket (?initStocks : Stock seq) =
    let initStocks = defaultArg initStocks Seq.empty<Stock>

    let tradingSupervisorAgent = new TradingSupervisorAgent()
```

```
// Simulates "Stock-Ticker" updating prices every n
// ~is good enough~
let startTicker (stockAgent : Agent<StockTickerMessage>) =
    let rxTimer =
        Observable.Interval(TimeSpan.FromMilliseconds 85.0)
        |> Observable.subscribe(fun _ -> stockAgent.Post UpdateStockPrices)
    rxTimer
```


StockTickerMarket.fs

StockTickerMarket.fs

TradingSupervisorAgent.fs

```
type TradingSupervisorMessage =
    | Subscribe of id : string * initialAmount : float *
        caller:IHubCallerConnectionContext<IStockTickerHubClient>
    | Unsubscribe of id : string
    | Buy of id : string * Ticker : string * TradingDetails
    | Sell of id : string * Ticker : string * TradingDetails
    | AddStock of connId:string * stock:Stock
```

```
// Subscribes and Unsubscribes TradingAgent
// Uses a mix of RX and Agent.Post just for demo purpose
// (TradingAgent : IObservable) and (TradingSupervisorAgent : IObservable)
type internal TradingSupervisorAgent() =
```

```
    let subject = new Subject<TradingMessage>()
```

```
    let agent =
        Agent<TradingSupervisorMessage>.Start(fun inbox ->
```

TradingSupervisorAgent.fs

```
let rec loop n (agents : Map<string, (IObserver<TradingMessage> * IDisposable)>) =
    async {
        let! msg = inbox.Receive()

        match msg with
        | Subscribe(id, initialAmount, caller) ->
            let agent = Map.tryFind id agents

            match agent with
            | Some(a) -> return! loop n agents
            | None ->
                let observerAgent = new TradingAgent(id, initialAmount, caller)

                let dispObsrever = subject.Subscribe(observerAgent)
                observerAgent.Agent |> reportErrorsTo id supervisor |> startAgent

                caller.Client(id).SetInitialAsset(initialAmount)
                return! loop (n + 1) (Map.add id
                    (observerAgent :> IObserver<TradingMessage>, dispObsrever) agents)

        | Unsubscribe(id) ->
            let agent = Map.tryFind id agents
            match agent with
            | Some(a, d) -> a.OnCompleted()
                d.Dispose() // Agent dispsed
                return! loop (n - 1) (Map.remove id agents)
            | None -> return! loop n agents
    }
}
```

TradingSupervisorAgent.fs

TradingAgent.fs

```
[color:#0000ff;font-family:consolas, "courier new", monospace]
module TradingAgent

open System
open System.Threading
open Microsoft.AspNetCore.SignalR
open Microsoft.AspNetCore.SignalR.Hubs
open System.Text.Json.Linq
open System.Text.RegularExpressions
open System.Text.Json
open System.Text.Json.Serialization
open System.Threading.Tasks
open System.Linq
open System.Collections.Generic

copilot agent for Agent wear
keep track orders and status of portfolio
// TradingAgent(id : string, initialAmount : float, caller:IHubCallerConnectionContext<IStockTickerHubClient>)

let connId = id
let caller = caller

let agent =
    new Agent<TradingMessage>(fun inbox ->
        // single thread safe no sharing
        let! msg = inbox.Receive()
        match msg with
            | BuyOrder(x) ->
                let! portfolio = caller.Caller.GetPortfolio(x.BuyOrder.Id)
                let! buyOrder = caller.Caller.GetBuyOrder(x.BuyOrder.Id)
                let! price = caller.Caller.GetPrice(x.BuyOrder.Id)
                let! cash = caller.Caller.GetCash(x.BuyOrder.Id)
                let! reply = caller.Caller.SendBuyOrderResponse(x.BuyOrder.Id, price, cash)
                inbox.SendReply(reply)
            | SellOrder(x) ->
                let! portfolio = caller.Caller.GetPortfolio(x.SellOrder.Id)
                let! sellOrder = caller.Caller.GetSellOrder(x.SellOrder.Id)
                let! price = caller.Caller.GetPrice(x.SellOrder.Id)
                let! cash = caller.Caller.GetCash(x.SellOrder.Id)
                let! reply = caller.Caller.SendSellOrderResponse(x.SellOrder.Id, price, cash)
                inbox.SendReply(reply)
            | TracingMessage(x) ->
                let! state = caller.Caller.GetState(x.Tracing.Id)
                let! buyOrder = caller.Caller.GetBuyOrder(x.Tracing.Id)
                let! sellOrder = caller.Caller.GetSellOrder(x.Tracing.Id)
                let! price = caller.Caller.GetPrice(x.Tracing.Id)
                let! cash = caller.Caller.GetCash(x.Tracing.Id)
                let! reply = caller.Caller.TracingResponse(x.Tracing.Id, state, buyOrder, sellOrder, price, cash)
                inbox.SendReply(reply)
            | TracingMessageSell(x) ->
                let! state = caller.Caller.GetState(x.Tracing.Id)
                let! sellOrder = caller.Caller.GetSellOrder(x.Tracing.Id)
                let! price = caller.Caller.GetPrice(x.Tracing.Id)
                let! cash = caller.Caller.GetCash(x.Tracing.Id)
                let! reply = caller.Caller.TracingResponseSell(x.Tracing.Id, state, sellOrder, price, cash)
                inbox.SendReply(reply)
            | TracingMessageBuy(x) ->
                let! state = caller.Caller.GetState(x.Tracing.Id)
                let! buyOrder = caller.Caller.GetBuyOrder(x.Tracing.Id)
                let! price = caller.Caller.GetPrice(x.Tracing.Id)
                let! cash = caller.Caller.GetCash(x.Tracing.Id)
                let! reply = caller.Caller.TracingResponseBuy(x.Tracing.Id, state, buyOrder, price, cash)
                inbox.SendReply(reply)
            | BuyOrderAck(x) ->
                let! portfolio = caller.Caller.GetPortfolio(x.BuyOrder.Id)
                let! buyOrder = caller.Caller.GetBuyOrder(x.BuyOrder.Id)
                let! price = caller.Caller.GetPrice(x.BuyOrder.Id)
                let! cash = caller.Caller.GetCash(x.BuyOrder.Id)
                let! reply = caller.Caller.SendBuyOrderResponse(x.BuyOrder.Id, price, cash)
                inbox.SendReply(reply)
            | SellOrderAck(x) ->
                let! portfolio = caller.Caller.GetPortfolio(x.SellOrder.Id)
                let! sellOrder = caller.Caller.GetSellOrder(x.SellOrder.Id)
                let! price = caller.Caller.GetPrice(x.SellOrder.Id)
                let! cash = caller.Caller.GetCash(x.SellOrder.Id)
                let! reply = caller.Caller.SendSellOrderResponse(x.SellOrder.Id, price, cash)
                inbox.SendReply(reply)
            | Error(exn) ->
                inbox.Error(exn)
        
    )
    let rec loop cash (portfolio : Portfolio) (buyOrders : Treads) (sellOrders : Treads)
        async {
            let! msg = inbox.Receive()
            match msg with
                | Kill(reply) -> reply.Reply()
                | Error(exn) -> raise exn
        } i
    
    let agent =
        new Agent<TradingMessage>(fun inbox ->
            // single thread safe no sharing
            let rec loop cash (portfolio : Portfolio) (buyOrders : Treads) (sellOrders : Treads)
                async {
                    let! msg = inbox.Receive()
                    match msg with
                        | Kill(reply) -> reply.Reply()
                        | Error(exn) -> raise exn
                } i
        )
        let initialAmount (portfolio:[Microsoft.AspNetCore.SignalR.IHubContext<IStockTickerHubClient>]) (trader:[Microsoft.AspNetCore.SignalR.IHubContext<IStockTickerHubClient>])
        (trader:[Microsoft.AspNetCore.SignalR.IHubContext<IStockTickerHubClient>])
        
        
    
    TRADINGAGENT = agent
    TRADINGAGENT = agent
    
    // TradingAgent implements the observer interface
    interface IObserver<TradingMessage> with
        member x.OnNext(msg) = agent.Post(OnNext(msg))
        member x.OnError(exn) = agent.Post(OnError(exn))
        member x.OnCompleted() = agent.Post(OnCompleted())
    

```

TradingAgent.f

```
let agent =
    new Agent<TradingMessage>(fun inbox ->
        // single thread safe no sharing
        let rec loop cash (portfolio : Portfolio) (buyOrders : Treads) (sellOrders : Treads)
            async {
                let! msg = inbox.Receive()
                match msg with
                | Kill(reply) -> reply.Reply()
                | Error(exn) -> raise exn
                | _ -> loop cash (portfolio :> Portfolio) (buyOrders :> Treads) (sellOrders :> Treads)
            }
    )
```

```
type TradingMessage =
| Kill of AsyncReplyChannel<unit>
| Error of exn
| Buy of symbol : string * TradingDetails
| Sell of symbol : string * TradingDetails
| UpdateStock of Stock
| AddStock of Stock
```

```
and TradingDetails =  
{ Quantity : int  
  Price : float  
  TradingType:string
```

```
and Treads = Dictionary<string, ResizeArray<TradingDetails>>
```

```
and Portfolio = Dictionary<string, TradingDetails>
```

TradingAgent.fs

TradingAgent.fs

TradingAgent.fs

```
[<assembly: AssemblyTitle("TradingAgent")>
<assembly: AssemblyDescription("")>
<assembly: AssemblyConfiguration("")>
<assembly: AssemblyCompany("")>
<assembly: AssemblyProduct("")>
<assembly: AssemblyCopyright("Copyright © 2013")>
<assembly: AssemblyTrademark("")>
<assembly: AssemblyCulture("")>

// Generated code for agent type
// Name: Trade orders and status of portfolio
type TradingAgent([<id> : string], [<initialbalance : float>], [<initialcash : float>], [<initialstocks : float>]) =
    [<;snip;>
    let id = <id>
    let initialBalance = <initialbalance>
    let initialCash = <initialcash>
    let initialStocks = <initialstocks>

    // Generated agent for agent type
    [<;snip;>
    type TradingMessage([<type> : string], [<initialbalance : float>], [<initialcash : float>], [<initialstocks : float>]) =
        [<;snip;>
        let id = <id>
        let initialBalance = <initialbalance>
        let initialCash = <initialcash>
        let initialStocks = <initialstocks>

        [<;snip;>
        let agent =
            fun (agent : ITradingAgent)(x : Tread) =>
                [<;snip;>
                | TracingMessage.UpdateStock(stock) =>
                    caller.Client(connId).UpdateStockPrice stock

                    let symbol = stock.Symbol
                    let price = stock.Price

                    let updatedPortfolioBySell =
                        updatePortfolioBySell symbol (portfolio : Portfolio) (sellOrders : Treads) price

                    let cashAfterSell, portfolio', sellOrders' =
                        match updatedPortfolioBySell with
                        | None -> cash, portfolio, sellOrders
                        | Some(r, p, s) -> (cash + r), p, s

                    let updatedPortfolioByBuy =
                        updatePortfolioByBuy symbol portfolio' buyOrders cashAfterSell price

                    let cashAfterBuy, portfolio'', buyOrders' =
                        match updatedPortfolioByBuy with
                        | None -> cashAfterSell, portfolio', buyOrders
                        | Some(c, p, b) -> (cash - c), p, b

                    let asset = getUpdatedAsset portfolio'' sellOrders' buyOrders' cashAfterBuy
                    caller.Client(connId).UpdateAsset(asset)

                    return! loop cashAfterBuy portfolio'' buyOrders' sellOrders'

                PRINTER w:Agent = agent
                PRINTER w:ID = id

                // TradingAgent implements the ITradingAgent interface
                [<;snip;>
                member w:Agent.OnReceiveMessage with
                    member w:Agent.OnReceive(msg) = agent.Handle(TradingMessage)
                    member w:Agent.OnError(e) = agent.HandleError(e)
                    member w:Agent.OnCompleted() = agent.HandleCompleted(w:ID)
            
```

```
| TradingMessage.UpdateStock(stock) ->
    caller.Client(connId).UpdateStockPrice stock

    let symbol = stock.Symbol
    let price = stock.Price

    let updatedPortfolioBySell =
        updatePortfolioBySell symbol (portfolio : Portfolio) (sellOrders : Treads) price

    let cashAfterSell, portfolio', sellOrders' =
        match updatedPortfolioBySell with
        | None -> cash, portfolio, sellOrders
        | Some(r, p, s) -> (cash + r), p, s

    let updatedPortfolioByBuy =
        updatePortfolioByBuy symbol portfolio' buyOrders cashAfterSell price

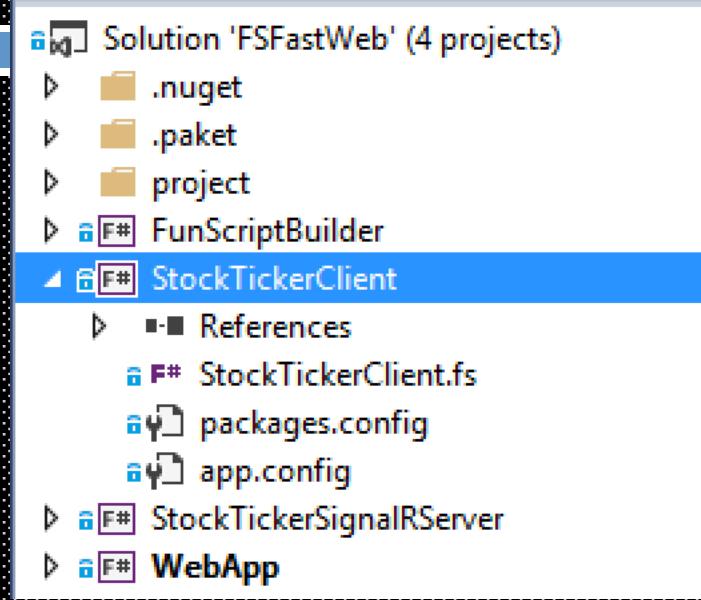
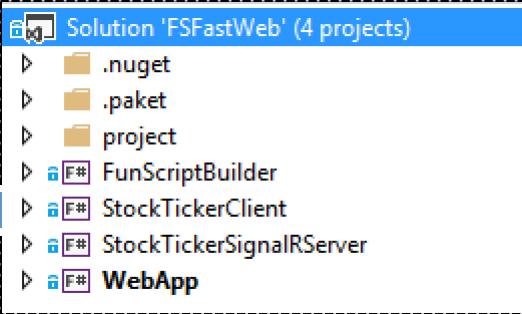
    let cashAfterBuy, portfolio'', buyOrders' =
        match updatedPortfolioByBuy with
        | None -> cashAfterSell, portfolio', buyOrders
        | Some(c, p, b) -> (cash - c), p, b

    let asset = getUpdatedAsset portfolio'' sellOrders' buyOrders' cashAfterBuy
    caller.Client(connId).UpdateAsset(asset)

    return! loop cashAfterBuy portfolio'' buyOrders' sellOrders'

PRINTER w:Agent = agent
PRINTER w:ID = id

// TradingAgent implements the ITradingAgent interface
[<interface>]
member w:Agent.OnReceiveMessage with
    member w:Agent.OnReceive(msg) = agent.Handle(TradingMessage)
    member w:Agent.OnError(e) = agent.HandleError(e)
    member w:Agent.OnCompleted() = agent.HandleCompleted(w:ID)
```



StockTickerClient.fs

```
[<ReflectedDefinition>]
module StockTickerClientFSCClient

open FunScript.TypeScript
open FunScript
open SignalRProvider
open System.Collections.Generic
open FunScript.TypeScript
open FunScript.HTML
```

```
let signalR = Globals.Dollar.signalR
let j (s : string) = Globals.Dollar.Invoke(s)
let log (msg : string) = Globals.console.log msg

// check type of .stockTicker
let serverHub = new Hubs.stockTicker(signalR.hub)

// types used by Stock-Ticker
type OrderRecord = SignalRProvider.Types.^`StockTickerServer!Models+OrderRecord``^
type Asset = SignalRProvider.Types.^`StockTickerServer!Models+Asset``^
type Stock = SignalRProvider.Types.^`StockTickerServer!Models+Stock``^

type TickerRequest =
    { ConnectionID : string
      Symbol : string
      Price : float
      Quantity : int }
```

StockTickerClient.fs

```
type System.Net.WebRequest with
    member this.AsyncPostJSONOneWay<'T>(url : string, data : 'T) =
        let req : FunScript.Core.Web.WebRequest = unbox this
        req.Headers.Add("Accept", "application/json")
        req.Headers.Add("Content-Type", "application/json")

        let onReceived (data : string) = ()
        let onErrorReceived() = ()

        async { ignore <| FunScript.Core.Web.sendRequest
                    ("POST", url, req.Headers.Keys,
                     req.Headers.Values,
                     Globals.JSON.stringify (data),
                     onReceived,
                     onErrorReceived) } 
```

StockTickerClient.fs

```
let onstart() =
    serverHub.GetAllStocks() |> ignore
    log "##Started!##"

let stopScrollTicker() = j("#stockTicker").find("ul").stop()
let startScrollTicker() = j("#stockTicker").find("ul").scroll()
```

StockTickerClient.fs

```
let init() =
    let data =
        Dictionary<string, obj>()
        |> add "stocks" (ResizeArray<Stock>())
        |> add "asset" (ResizeArray<OrderRecord>())
        |> add "buyOrders" (ResizeArray<OrderRecord>())
        |> add "sellOrders" (ResizeArray<OrderRecord>())

    let options = createEmpty<RactiveNewOptions>()

    options.el <- "#stockStickerApp"
    options.template <- "#main"
    options.data <- data
    options.twoWay <- false
    let ractive = Globals.Ractive.Create(options)
    (ractive, data)
```

StockTickerClient.fs

```
let init() =
    let data =
        Dictionary<string, obj>()
        |> add "stocks" (ResizeArray<Stock>())
        |> add "asset" (ResizeArray<OrderRecord>())
        |> add "buyOrders" (ResizeArray<OrderRecord>())
        |> add "sellOrders" (ResizeArray<OrderRecord>())

    let _ = {{#buyOrders.length}}
    let op = <h2>Orders Buy</h2>
    let op = <section id="ordersSection">
    let op =     <div class="inner">
    let op =         <table id="ordersTable" border="1">
    let op =             <thead>
    let op =                 <tr><th>Symbol</th><th>Price</th><th>Quantity</th><th>Total</th></tr>
    let op =             </thead>
    let op =             <tbody>
    let op =                 {{#buyOrders:i}}
    let op =                 {{>order}}
    let op =                 {{/buyOrders}}
    let op =             </tbody>
    let op =         </table>
    let op =     </div>
    let op = </section>
    let op = {{/buyOrders.length}}
```

StockTickerClient.fs

Live Stock Table

Open Market

Close Market

```
let stockTickerProcess reactive stocks =
    let rec waitingLoop (r : Reactive, stocks : List<Stock>) : Async<unit> =
        async {
            let ev1, ev2, ev3 = r.onStream ("open", "close", "buyStock")

            // Async waiting for an event and then react!!!
            let! choice = Async.AwaitObservable(ev1, ev2, ev3)

            match choice with
            | Choice1Of3(ev, arg) ->
                serverHub.OpenMarket() |> ignore
                j("#open").prop("disabled", true) |> ignore
                j("#close").prop("disabled", false) |> ignore
            | Choice2Of3(ev, arg) ->
                serverHub.CloseMarket() |> ignore
                j("#open").prop("disabled", false) |> ignore
                j("#close").prop("disabled", true) |> ignore
                stopScrollTicker() |> ignore
            | _ &gt; ignore
        }

        // Async waiting for an event and then react!!!
        let! choice = Async.AwaitObservable(ev1, ev2, ev3)

        match choice with
        | Choice1Of3(ev, arg) ->
            serverHub.OpenMarket() |> ignore
            j("#open").prop("disabled", true) |> ignore
            j("#close").prop("disabled", false) |> ignore
        | Choice2Of3(ev, arg) ->
            serverHub.CloseMarket() |> ignore
            j("#open").prop("disabled", false) |> ignore
            j("#close").prop("disabled", true) |> ignore
            stopScrollTicker() |> ignore
        | _ &gt; ignore
    }

    waitingLoop(r, stocks)
}
```

The screenshot shows a .NET application window divided into several panes. On the left, there is a large code editor pane containing F# code for a `StockTickerClient.fs` file. A red rectangular box highlights a section of code related to signalR hub interaction. On the right, there are three smaller panes: one for asset management (Cash: 1000.00), one for buying stocks, and one for selling stocks.

```
| Choice30f3(ev, arg) ->
    let tickerSymbolBuy = j ("#tickerSymbolBuy")
    let tickerPriceBuy = j ("#tickerPriceBuy")
    let tickerQuantityBuy = j ("#tickerQuantityBuy")
    let symbol : string = tickerSymbolBuy._val() |> unbox
    let priceStr : string = tickerPriceBuy._val() |> unbox
    let quantity : string = tickerQuantityBuy._val() |> unbox
    tickerSymbolBuy._val("") |> ignore
    tickerPriceBuy._val("") |> ignore
    tickerQuantityBuy._val("") |> ignore
    let orderRequestBuy =
        { ConnectionID = signalR.hub.id
          Symbol = symbol
          Quantity = int (quantity)
          Price = (float priceStr) }
    async {
        let url = "http://localhost:48430/api/trading/Buy"
        let req = System.Net.WebRequest.Create(url)
        do! req.AsyncPostJSONOneWay(url, orderRequestBuy)
    }
    |> Async.StartImmediate
    return! waitingLoop (r, stocks)
}
Async.StartImmediate <| waitingLoop (ractive, stocks) // Async operation
```

StockTickerClient.fs

Asset

Cash 1000.00

Add Ticker Symbol Price Submit

Buy Stock Symbol Price Quantity Buy

Sell Stock Symbol Price Quantity Sell

```
let orderProcess (reactive : Ractive) =
    // I can use reactive extanions.. no problem!
    reactive.onStream ("sellStock")
    |> Observable.add (fun (ev, arg) ->
        let tickerSymbolSell = j "#tickerSymbolSell"
        let tickerPriceSell = j "#tickerPriceSell"
        let tickerQuantitySell = j "#tickerQuantitySell"
        let symbol : string = tickerSymbolSell._val() |> unbox
        let priceStr : string = tickerPriceSell._val() |> unbox
        let quantity : string = tickerQuantitySell._val() |> unbox
        tickerSymbolSell._val ("") |> ignore
        tickerPriceSell._val ("") |> ignore
        tickerQuantitySell._val ("") |> ignore
        let orderRequestSell =
            { ConnectionID = signalR.hub.id
              Symbol = symbol
              Quantity = int (quantity)
              Price = (float priceStr) }

        async {
            let url = "http://localhost:48430/api/trading/Sell"
            let req = System.Net.WebRequest.Create(url)
            do! req.AsyncPostJSONOneWay(url, orderRequestSell)
        }
    |> Async.StartImmediate)
```

StockTickerClient.fs

```
let main() =
    Globals.console.log("##Starting## ")
    signalR.hub.url <- "http://localhost:48430/signalr/hubs"

    let client = Hubs.StockTickerHubClient()

    let reactive, data = init()

    // SignalR is sending some notification
    // Statically typed!!!
    client.SetInitialAsset <- (fun amount -
        let cash = (sprintf "%.2f" amount)
        j("#portfolioCash")._val(cash) |> ignore )

    client.UpdateOrderBuy <- (fun order -
        let buyOrders:List<OrderRecord> = (unbox data.[ "buyOrders" ])
        buyOrders.Add(order))

    client.UpdateOrderSell <- (fun order -
        let sellOrders:List<OrderRecord> = (unbox data.[ "sellOrders" ])
        sellOrders.Add(order))
```

StockTickerClient.fs

```
type Wrapper() =
    member this.GenerateScript() = Compiler.compileWithoutReturn <@ main() @>
```

Summary

F# is a great and mature language for Web Development

F# has built in features to develop Fast and Scalable Web App

F# |> RX |> SignalR
|> CQRS |> ❤️

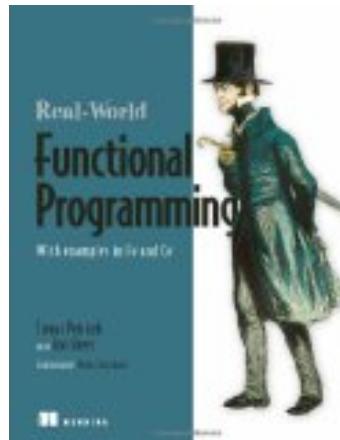


The tools we use have a profound (and devious!) influence on our thinking habits, and, therefore, on our thinking abilities.

-- Edsger Dijkstra

References

- <https://wizardsofsmart.wordpress.com>
- <http://www.todobackend.com>
- <http://funscript.info>



Online resources

Getting Started in F#



Learn F# Programming Fundamentals

Advanced F# Programming



Learn Advanced F# Programming Techniques

Data Visualization and Charting



Bring Your Data to Life with Charting

Data Science



Work with Language Integrated Web Data through F# Type Providers

Scientific and Numerical Computing



Write Simple Code to Solve Complex Problems with F#

Financial Computing



Examples Related to Financial Modeling and Engineering

- www.fsharp.org
www.tryfsharp.org

Information & community
Interactive F# tutorials

How to reach me



<https://github.com/rikace/FS-SignalR>

<http://meetup.com/DC-fsharp>

@DCFsharp @TRikace

rterrell@microsoft.com

That's all Folks!