Stock Exchange Data Analysis

Project 1

DESCRIPTION

Objective: To use hive features for data engineering or analysis and sharing the actionable insights

Problem Statement:

NewYork stock exchange data of seven years, between 2010 to 2016, is captured for 500+ listed companies. The data set comprises of intra-day prices and volume traded for each listed company. The data serves both for machine learning and exploratory analysis projects, to automate the trading process and to predict the next trading-day winners or losers.. The scope of this project is limited to exploratory data analysis.

Domain: BFSI

Analysis to be done: Exploratory analysis to understand how MoM or YoY companies from different sectors or industries and states have progressed in a period of 7 years

Content: This data set contains prices.csv and securities.csv files having the following features:

Prices.csv:

1. Date: Trading date

- 2. Symbol: Ticker code or listed company code on NY stock exchange
- 3. Open: Intra-day opening price for each listed company
- 4. Close: Intra-day closing price for each listed company
- 5. Low: Intra-day lowest price for each listed company
- 6. High: Intra-day highest price for each listed company
- 7. Volume: Number of shares traded per day per company

Securities.csv:

- 1. Ticker_Symbol: Country to which the customer belongs
- 2. Security: Legal name of the listed company
- 3. Sector: Business vertical of the listed company
- 4. Sub_Industry: Business domain of the listed company within a Sector.
- 5. Headquarter: Headquarters address

Steps to perform:

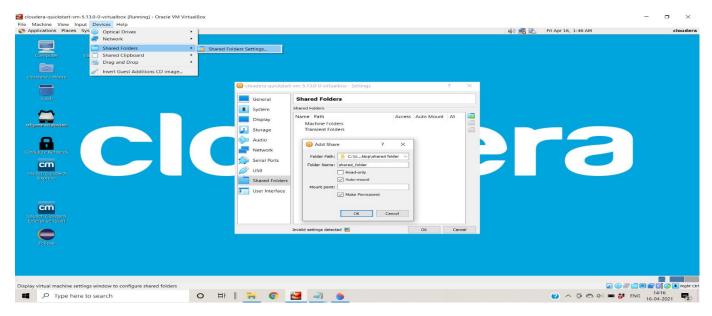
- 1) Create a data pipeline using sqoop to pull the data from the table below from MYSQL server into Hive.
- a. MYSQL DATABASE NAME: BDHS_PROJECT
- i. Stock_prices ii. Stock_companies
 - 2) Create a new hive table with the following fields by joining the above two hive tables. Please use appropriate Hive built-in functions for columns (a,b,e and h to l).
 - Trading_year: Should contain YYYY for each record
 - Trading_month: Should contain MM or MMM for each record
 - Symbol: Ticker code
 - CompanyName: Legal name of the listed company
 - State: State to be extracted from headquarters value.
 - Sector: Business vertical of the listed company
 - Sub_Industry: Business domain of the listed company within a sector
 - Open: Average of intra-day opening price by month and year for each listed company
 - Close: Average of intra-day closing price by month and year for each listed company
 - Low: Average of intra-day lowest price by month and year for each listed company
 - High: Average of intra-day highest price by month and year for each listed company
 - Volume: Average of number of shares traded by month and year for each listed company

DATA ANALYSIS USING HIVE

- 3) Find the top five companies that are good for investment
- 4) Show the best-growing industry by each state, having at least two or more industries mapped.
- 5) For each sector find the following.
 - Worst year
 - b. Best year
 - c. Stable year

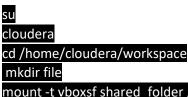
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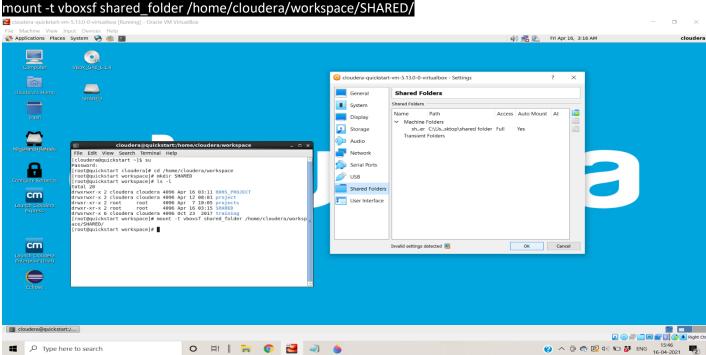
- To download the dataset and pasting it to share folder.
- open cloudera vm--
- > menu => devices => shared folder => shared folder settings => add new folder to machine folders option by selecting shared folder and keeping mounted and parmanent.



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cloudera @ quickstart terminal 1





cloudera @ quickstart terminal 2

mysql -u root -p

cloudera

create database BDHS_PROJECT;

use BDHS_PROJECT;

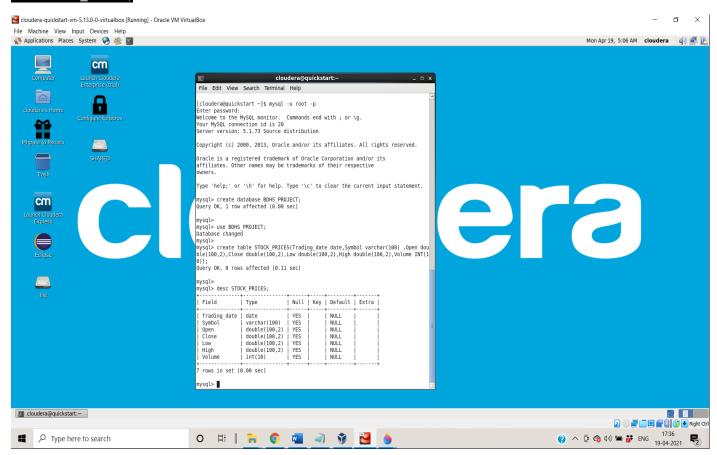
create table STOCK_PRICES(Trading_date date,Symbol varchar(100) ,Open double(100,2),Close double(100,2),Low double(100,2),Volume INT(10));

create table STOCK_COMPANIES(Symbol varchar(100) ,Company_name varchar(100),Sector varchar(100),Sub_industry varchar(100),Headquarter varchar(100));

LOAD DATA INFILE '/home/cloudera/workspace/SHARED/Stockprices.csv' INTO TABLE STOCK_PRICES FIELDS TERMINATED BY ',' ENCLOSED BY '''' LINES TERMINATED BY '\n' IGNORE 1 LINES;

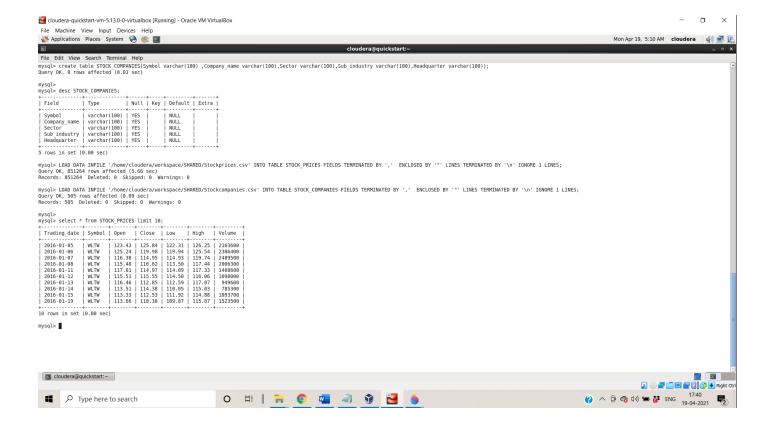
LOAD DATA INFILE '/home/cloudera/workspace/SHARED/Stockcompanies.csv' INTO TABLE STOCK_COMPANIES FIELDS TERMINATED BY ',' ENCLOSED BY '''' LINES TERMINATED BY '\n' IGNORE 1 LINES;

desc STOCK_PRICES;

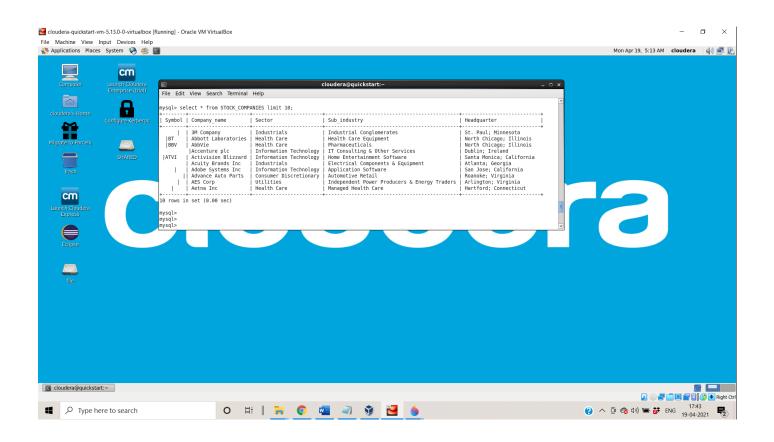


desc STOCK COMPANIES;

select * from STOCK PRICES limit 10;



select * from STOCK COMPANIES limit 10;



cloudera @ quickstart terminal 3

hive

show databases;

create database project;

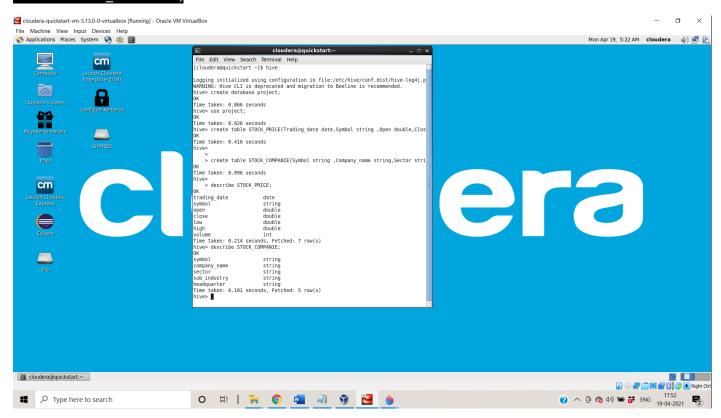
use project;

create table STOCK_PRICE(Trading_date date,Symbol string ,Open double,Close double,Low double,High double,Volume INT);

create table STOCK_COMPANIE(Symbol string ,Company_name string,Sector string,Sub_industry string,Headquarter string);

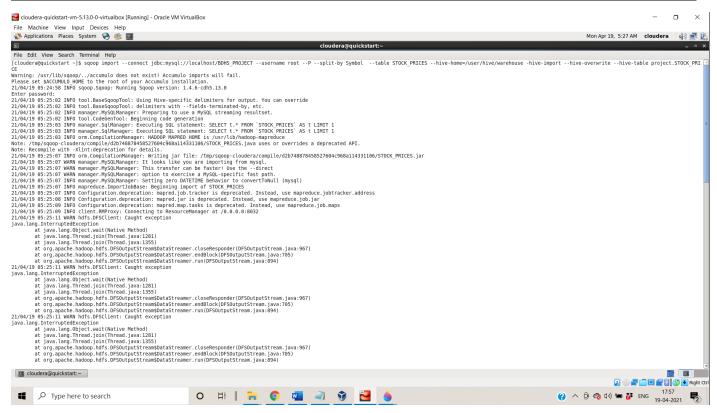
describe STOCK_PRICE;

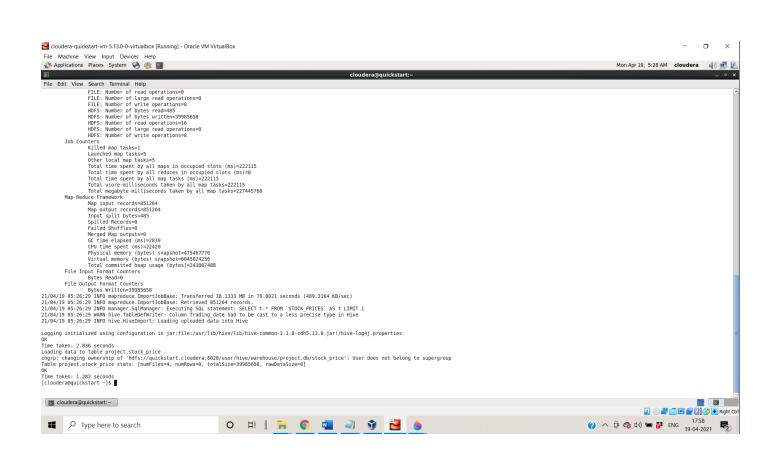
describe STOCK_COMPANIE;



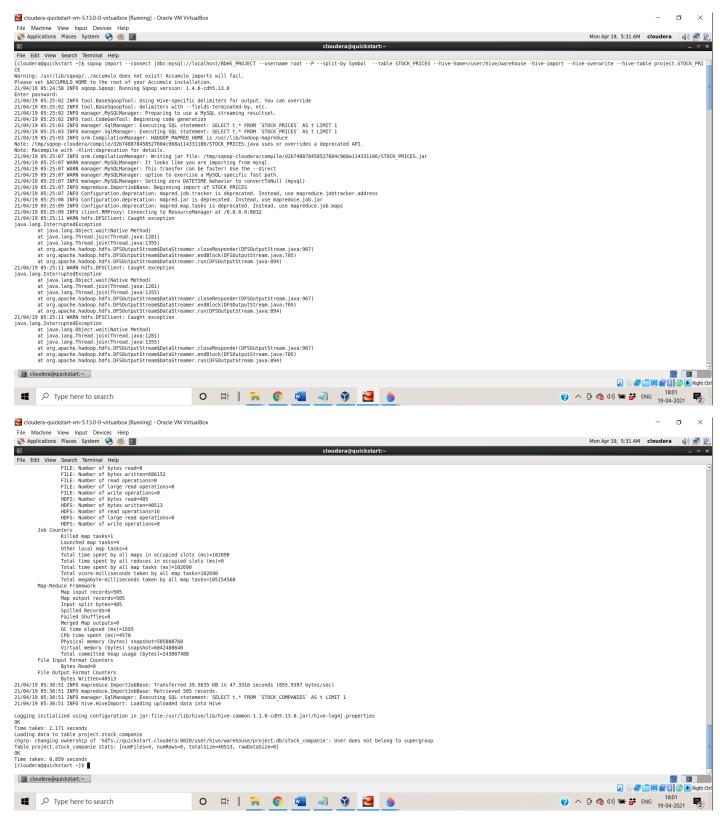
cloudera @ quickstart terminal 4

sqoop import --connect jdbc:mysql://localhost/BDHS_PROJECT --username root --P --split-by Symbol --table STOCK_PRICES --hive-home=/user/hive/warehouse -hive-import --hive-overwrite --hive-table project.STOCK_PRICE





sqoop import --connect jdbc:mysql://localhost/BDHS_PROJECT --username root --P --split-by Symbol --table STOCK_COMPANIES --hive-home=/user/hive/warehouse -hive-import --hive-overwrite --hive-table project.STOCK_COMPANIE

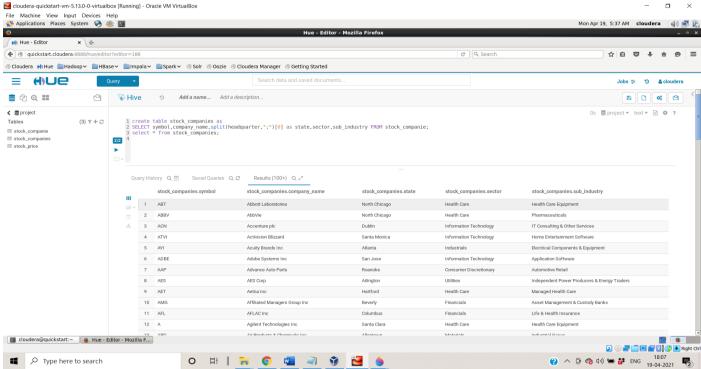


hue hive editor

create table stock_companies as

SELECT symbol,company_name,split(headquarter,";")[0] as state,sector,sub_industry FROM stock_companie;

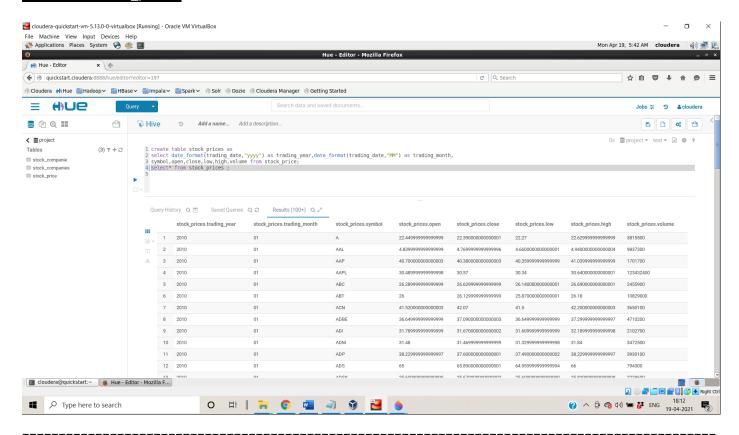
select * from stock_companies; doudera-quickstart-vm-5.13.0-0-virtualbox [Running] - Oracle VM VirtualBox



create table stock prices as

select date_format(trading_date,"yyyy") as trading_year, date_format(trading_date,"MM") as trading_month, symbol,open,close,low,high,volume from stock_price;

select* from stock_prices;

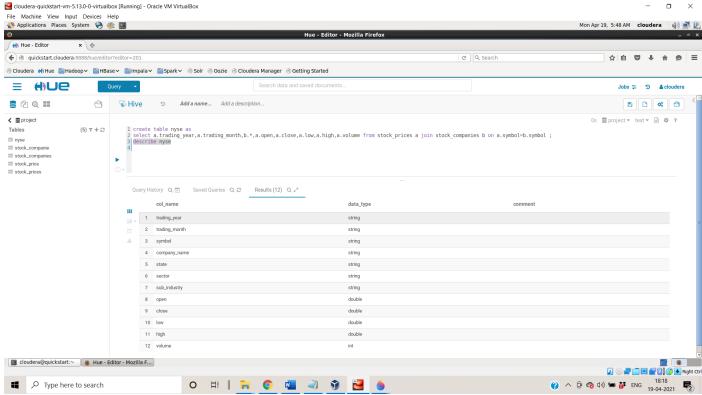


2) Create a new hive table with the following fields by joining the above two hive tables. Please use appropriate Hive built-in functions for columns (a,b,e and h to l).

create table nyse as

select a.trading_year,a.trading_month,b.*,a.open,a.close,a.low,a.high,a.volume from stock_prices a join

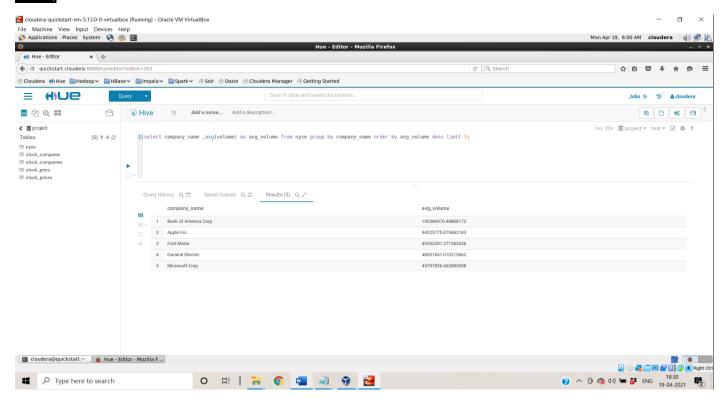
stock_companies b on a.symbol=b.symbol;



########DATA ANALYSIS USING HIVE###########

3) Find the top five companies that are good for investment

select company_name ,avg(volume) as avg_volume from nyse group by company_name order by avg_volume desc limit 5;



########DATA ANALYSIS USING HIVE############

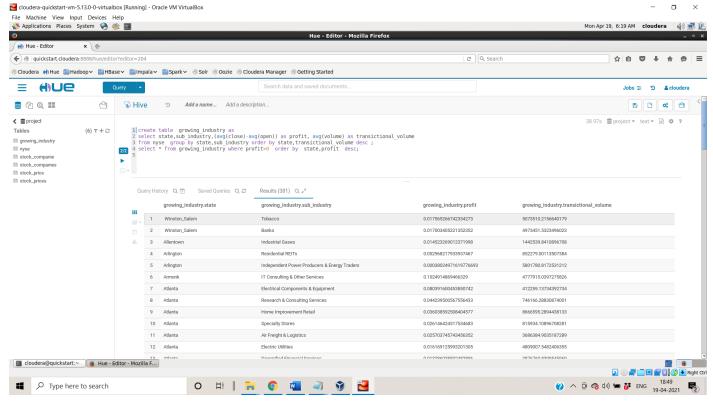
4) Show the best-growing industry by each state, having at least two or more industries mapped.

create table growing_industry as

select state,sub_industry,(avg(close)-avg(open)) as profit, avg(volume) as transictional_volume

from nyse group by state,sub_industry order by state,transictional_volume desc;

select * from growing_industry where profit>0 order by state,profit desc;



#######DATA ANALYSIS USING HIVE###########

5) For each sector find the following.

create table profit_loss as

SELECT sector,trading_year as year, avg(volume)as avg_volume, (avg(close)-avg(open)) as yearly_profit_loss FROM nyse GROUP BY sector,

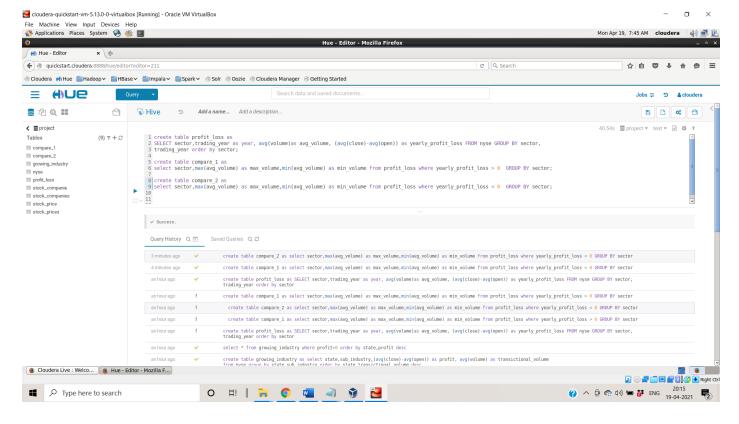
trading_year order by sector;

create table compare 1 as;

select sector, max(avg_volume) as max_volume, min(avg_volume) as min_volume from profit_loss where yearly_profit_loss > 0 GROUP BY sector;

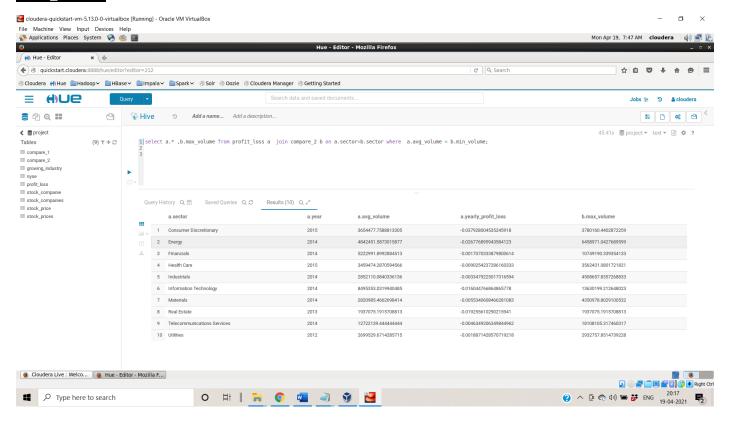
create table compare_2 as;

select sector,max(avg_volume) as max_volume,min(avg_volume) as min_volume from profit_loss where yearly_profit_loss < 0 GROUP BY sector;



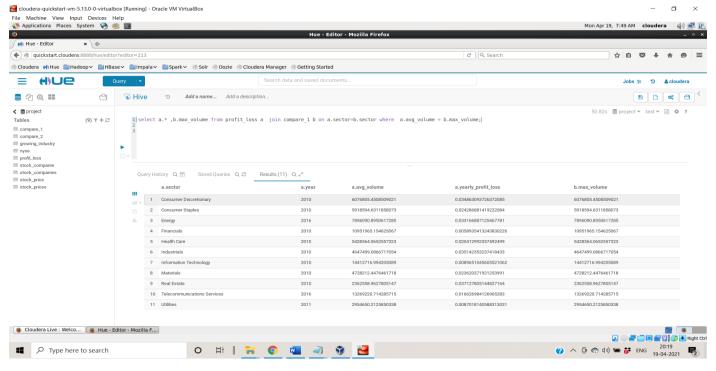
a. Worst year

select a.* ,b.max_volume from profit_loss a join compare_2 b on a.sector=b.sector where a.avg_volume = b.min_volume;



b. Best year

select a.* ,b.max_volume from profit_loss a join compare_1 b on a.sector=b.sector where a.avg_volume = b.max_volume;



c. Stable year

select a.* ,b.min_volume from profit_loss a join compare_1 b on a.sector=b.sector where a.avg_volume = b.min volume;

