

Module-5: Hive and HiveQL

Assignment Solution

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Module-6: Hive and HiveQL

Assignment Solution – Calculating a Stock's Covariance

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Introduction

To solve the given problem, you need to follow the following steps:

- Start Hive services and ensure that Hive daemons are running in your Hadoop Cluster
- Use HiveQL to create a table with same column names as given in csv file
- Load the csv file in Hive table
- Execute the HiveQL query to get the desired results

1. Problem solution

1.1 Create Hive Table

Use 'create table' hive command to create the Hive table for your dataset:

```
hive> create table nyse (exchange String,stock_symbol String,stock_date String,stock_price_open double, stock_price_high double, stock_price_low double, stock_price_close double, stock_volume double, stock_price_adj_close double) row format delimited fields terminated by ",";
```

FIGURE 1-1 CREATE TABLE

```
hive> create table nyse (exchange String,stock_symbol String,stock_date String,stock_price_open double, stock_price_high double, stock_price_low double, stock_price_close double, stock_volume double, stock_price_adj_close double) row format delimited fields terminated by "> ","";
OK
Time taken: 0.081 seconds
hive [root@hadoop1 ~]#
```

1.2 Load Data to Hive Table

Use the following Hive command to load data into Hive table:

```
hive> load data local inpath
'/home/cloudera/NYSE_daily_prices_Q.csv' into table nyse;
```

FIGURE 1-2 DATA LOADING

```
hive> load data local inpath '/home/user/hadoop/Hive/Assignment_5/NYSE_daily_prices_Q.csv' into table nyse;
Copying data from file:/home/user/hadoop/Hive/Assignment_5/NYSE_daily_prices_Q.csv
Copying file: file:/home/user/hadoop/Hive/Assignment_5/NYSE_daily_prices_Q.csv
Loading data to table default.nyse
Table default.nyse stats: [num_partitions: 0, num_files: 1, num_rows: 0, total_size: 190216, raw_data_size: 0]
OK
hive [root@hadoop1 ~]#
```

1.3 Calculate the Covariance

Use the following query to calculate the covariance between stocks.

```
hive> select  a.STOCK_SYMBOL, b.STOCK_SYMBOL, month(a.STOCK_DATE),  
            (AVG(a.STOCK_PRICE_HIGH*b.STOCK_PRICE_HIGH) -  
            (AVG(a.STOCK_PRICE_HIGH)*AVG(b.STOCK_PRICE_HIGH)))  
from nyse a join nyse b on  
a.STOCK_DATE=b.STOCK_DATE where a.STOCK_SYMBOL<b.STOCK_SYMBOL and  
year(a.STOCK_DATE)=2008  
group by a.STOCK_SYMBOL, b. STOCK_SYMBOL,  
month(a.STOCK_DATE);
```

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FIGURE 1-3 CALCULATE COVARIANCE

```
hive> select a.STOCK_SYMBOL, b.STOCK_SYMBOL, month(a.STOCK_DATE)
> , (AVG(a.STOCK_PRICE_HIGH*b.STOCK_PRICE_HIGH) -
> (AVG(a.STOCK_PRICE_HIGH)*AVG(b.STOCK_PRICE_HIGH)))
> from nyse a join nyse b on
> a.STOCK_DATE=b.STOCK_DATE
> where a.STOCK_SYMBOL<b.STOCK_SYMBOL and
> year(a.STOCK_DATE)=2008
> group by
> a.STOCK_SYMBOL, b. STOCK_SYMBOL,
> month(a.STOCK_DATE);
```

QRR	QTM	1	-0.13994965986395158
QRR	QTM	2	2.0600000000021489E-4
QRR	QTM	3	0.00293000000000027637
QRR	QXM	1	-0.015941496598614435
QRR	QXM	2	0.0051249999999992497
QRR	QXM	3	-0.0133580000000010861
QTM	QXM	1	-0.003653287981865816
QTM	QXM	2	-0.0263525000000005108
QTM	QXM	3	0.0060569999999994872
QTM	QXM	4	0.027271074380168514
QTM	QXM	5	0.026688662131521212
QTM	QXM	6	0.05287052154194427
QTM	QXM	7	0.02312603305785199
QTM	QXM	8	0.022061224489798192
QTM	QXM	9	0.059760317460316514
QTM	QXM	10	0.0035079395085060305
QTM	QXM	11	0.018371745152354624
QTM	QXM	12	-0.0038603305785122055

Time taken: 36.907 seconds, Fetched: 18 row(s)

You can also create a Hive script (say '**script.sql**') and execute it from the shell rather than writing each statement individually in Hive shell.

FIGURE 1-4 HIVE SCRIPT

```
user@ubuntu:~$ hive -f script.sql
14/04/20 03:54:42 INFO Configuration.deprecation: mapred.input.dir.recursive is deprecated. Instead, use mapred
uce.input.fileinputformat.input.dir.recursive
14/04/20 03:54:42 INFO Configuration.deprecation: mapred.max.split.size is deprecated. Instead, use mapreduce.i
nput.fileinputformat.split.maxsize
```

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