

Data Engineering Assignment (pySpark)

The file `stock_prices.csv` contains the daily closing price of a few stocks on the NYSE/NASDAQ.

Load up `stock_prices.csv` as a *DataFrame*, *Dataset*, or *RDD* and complete the assignment objectives.

Assumptions

- Use only the closing price to determine returns.
- If a price is missing on a given date, you can compute returns from the closest available date
- Return can be trivially computed as the % difference of two prices
- Each result of a question should save as a separate file.

Objectives

1. **Compute the average daily return of all stocks for every date.**

Print the results to the screen

| date | average_return |
|------------|-----------------------------------|
| yyyy-MM-dd | return of all stocks on that date |

2. Which stock was traded most frequently - as measured by closing price * volume - on average?

| ticker | frequency |
|--------|-----------|
| | |

3. Which stock was the most volatile as measured by the annualized standard deviation of daily returns?

| ticker | standard deviation |
|--------|--------------------|
| | |

4. What were the top three 30-day return dates (% increase in closing price as compared to the closing price 30 days prior) — present ticker and date combinations

AWS Deployment

In Vi, we take the approach of managing and provisioning cloud infrastructure through definition files ([IAC Infrastructure as Code](#)).

(Bonus: Please use AWS Cloudformation to deploy the code you created and add the following)

If your not familiar with Cloudformation Use the aws UI for the following

1. Create glue job.
2. The code should save the results into S3Bucket.
3. Create Glue Catalog Table mapping for each result file.
4. Results should be queryable from Athena.

AWS- credentials:

| | |
|-------------------|---|
| Console URL | https://249751718460.signin.aws.amazon.com/console |
| User | guest |
| Password | 1q2w3e4r5t6y! |
| Access key | AKIATUJS4ZI6DMB7KRG |
| Secret Access key | INeDWNeridp/NdZHgfzF+DOCdeCqolmyYvqzWQDb |

Remarks

1. If there are permission issues with reading/writing from/to S3 buckets, it is recommended to add the following prefix to the bucket's name: "aws-glue". For example name the bucket: "aws-glue-home-assignment"

2. To see the logs, please use the “legacy” job UI

