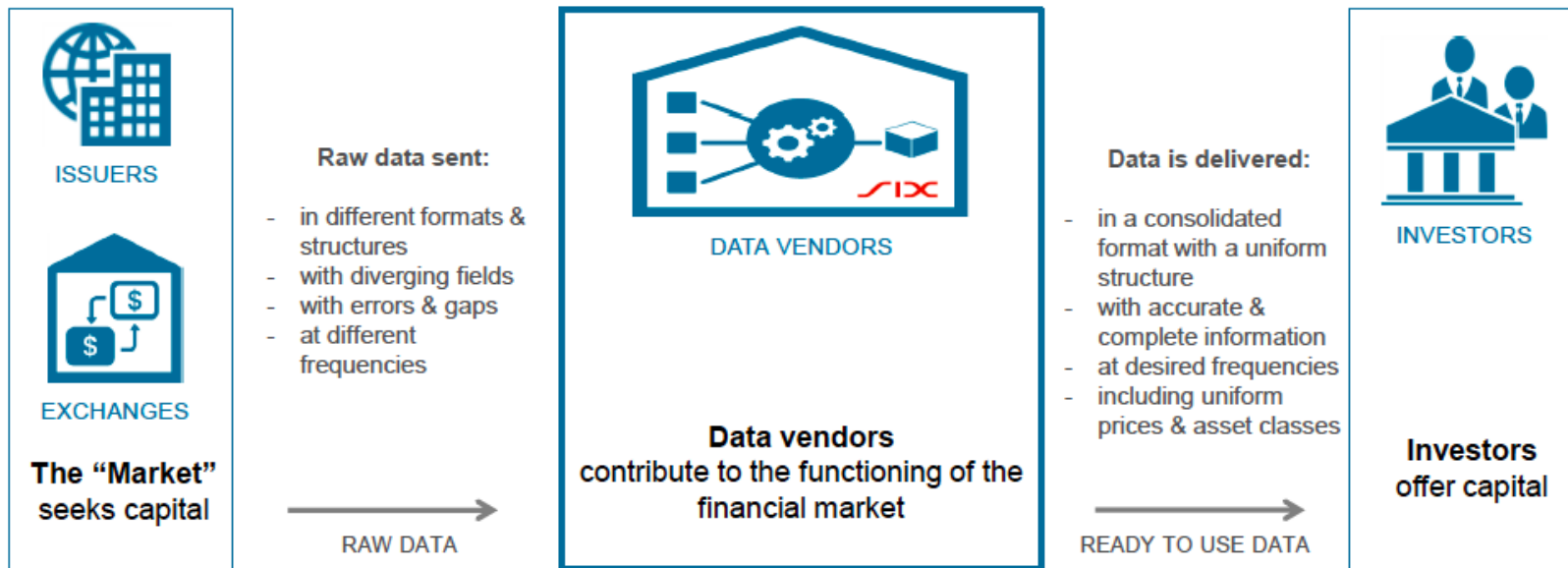


Automated Monitoring of Price Feeds

Data plausibility checks under time pressure



State of the art



What's the Problem?

- 💧 Heterogeneous raw data
- 💧 Multiple monitoring systems
- 💧 Unreliable error detection (static bounds, manual config)
- 💧 Slow error processing

What we offer

- ◆ Built-in raw data aggregation
- ◆ Integrated data monitoring
- ◆ Dynamic, robust volatility measurement (fully automated)
- ◆ Statistical outlier detection for identifying corrupted streams
- ◆ Fast error handling

What we did

- 💧 Big-data → not enough data for regression
- 💧 Switch to workshop 3: Realtime data checks → success
 - 💧 Sliding window robust estimator
- 💧 No satisfactory plotting library → own solution
- 💧 Website using bootstrap and HTML 5 → mobile compatible

Look and Feel

SEVEN Monitoring System

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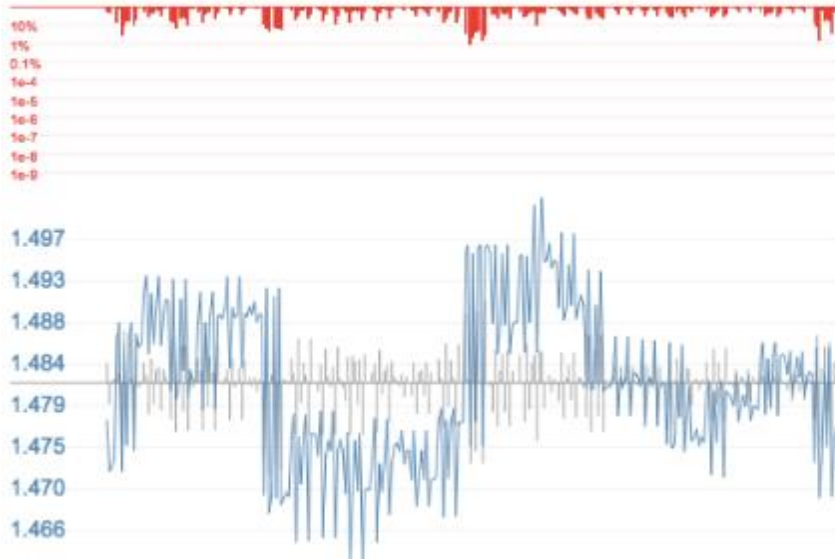
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Decline



DJ 2-Yr Benchmark Govt Yields - U.S. vs Other Nations

DJ VP DAY Sells 2,000 OF AMBARELLA INC AMBA

DJ Thailand Corn Weather - Dec 31

Outlier detected

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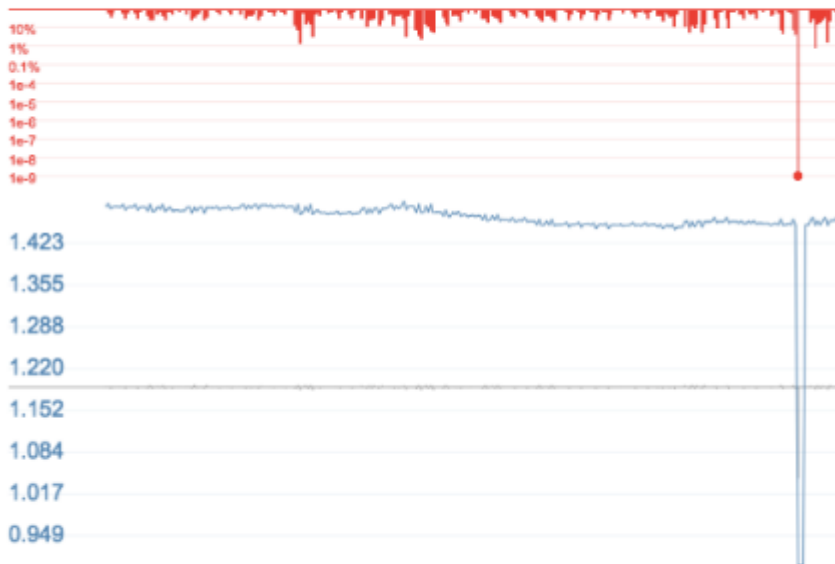
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DJ Southeast Asia Ri DJ Southeast Asia Rice Weather - Dec 31