Real Time Alerts System

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I am focusing on short term price change’s alerts; in this case, inside trade is the main cause of the illegal trade. The insider trading definition that we are concerned about is the buying or selling of a security, in breach of a fiduciary duty or other relationship of trust and confidence, while in possession of material, nonpublic information about the security. Insider trading violations may also include "tipping" such information, securities trading by the person "tipped," and securities trading by those who misappropriate such information. Examples of insider trading cases that have been brought by the SEC are cases against:

* Corporate officers, directors, and employees who traded the corporation's securities after learning of significant, confidential corporate developments;
* Friends, business associates, family members, and other "tippees" of such officers, directors, and employees, who traded the securities after receiving such information;
* Employees of law, banking, brokerage and printing firms who were given such information to provide services to the corporation whose securities they traded;
* Government employees who learned of such information because of their employment by the government;
* Employees of financial printers who learned of the information during the course of their employment; and
* Other persons who misappropriated, and took advantage of, confidential information from their employers.

For our projects, our main rules for determinating illegal trade or not are following:

* 1. If the stock price is <= $*X*, alert if current stock price is +/- *X*% of previous close price and +/- $*X* of last trade price.
  2. If the stock price is <= $*X*, and cumulative turnover is >= $*X* million, alert if current stock price is +/- *X*% of previous close price.
  3. If the stock price is > $*X,* alert if current stock price is +/- *X* % of previous close price.
  4. If the stock price is > $*X*, and cumulative turnover is >= $*X* million, alert if current stock price is +/- *X*% of previous close price.

Our data are from a real trade data for in real, and do the experiments through our system.