

Examples Guide Sybase Event Stream Processor 5.1

DOCUMENT ID: DC01683-01-0510-01

LAST REVISED: June 2012

Copyright © 2012 by Sybase, Inc. All rights reserved.

This publication pertains to Sybase software and to any subsequent release until otherwise indicated in new editions or technical notes. Information in this document is subject to change without notice. The software described herein is furnished under a license agreement, and it may be used or copied only in accordance with the terms of that agreement.

Upgrades are provided only at regularly scheduled software release dates. No part of this publication may be reproduced, transmitted, or translated in any form or by any means, electronic, mechanical, manual, optical, or otherwise, without the prior written permission of Sybase, Inc.

Sybase trademarks can be viewed at the Sybase trademarks page at *http://www.sybase.com/detail?id=1011207*. Sybase and the marks listed are trademarks of Sybase, Inc. [®] indicates registration in the United States of America.

SAP and other SAP products and services mentioned herein as well as their respective logos are trademarks or registered trademarks of SAP AG in Germany and in several other countries all over the world.

Java and all Java-based marks are trademarks or registered trademarks of Oracle and/or its affiliates in the U.S. and other countries.

Unicode and the Unicode Logo are registered trademarks of Unicode, Inc.

All other company and product names mentioned may be trademarks of the respective companies with which they are associated.

Use, duplication, or disclosure by the government is subject to the restrictions set forth in subparagraph (c)(1)(ii) of DFARS 52.227-7013 for the DOD and as set forth in FAR 52.227-19(a)-(d) for civilian agencies.

Sybase, Inc., One Sybase Drive, Dublin, CA 94568.

Contents

CHAPTER 1: Learning CCL by Example	1
CHAPTER 2: Adapters Examples	3
ATTACH ADAPTER Statement	3
ADAPTER START GROUPS Statement	4
Schema Inheritance	
Adapter Data with Opcodes	
File CSV Output Adapter	
Database Input Adapter	
Database Output Adapter	
Database Input Adapter with Polling	9
CHAPTER 3: Stream and Window Examples	13
Streams	13
Local Windows and Output Windows	14
Delta Stream	14
Join Windows	-
Join Streams	
Outer Join	
Union Streams	
Jumping Windows	
Splitter	20
CHAPTER 4: Function Examples	23
CREATE LIBRARY statement	23
Aggregate Functions	
Bitwise Functions	
Data Aggregation	

Matching a Sequence of Events	50
Matching Non-Events	
Row Time	
AUTOGENERATE Clause	
CHAPTER 9: Module Examples	55
CREATE MODULE	
Load Module	
CHAPTER 10: Advanced Examples	57
Portfolio Valuation	57
Trades Log	
Vectors and Dictionaries	
Index	63

Contents

CHAPTER 1 Learning CCL by Example

This guide is intended as a companion reference to the CCL examples included with Sybase[®] Event Stream Processor.

This guide describes the sequence of CCL elements used to achieve specific tasks within projects, using sample code to highlight the most relevant pieces of code to the task. By default, example files and the data files they read from are in C:\<installation directory>\ESP-5_1\studio\learning directory. You can configure this directory during installation.

There are examples of simple projects available in ESP Studio that are not described in this guide. You can load and run them from the Learning perspective.

CHAPTER 2 Adapters Examples

Event Stream Processor includes several adapter-related CCL examples that demonstrate a range of functionality, including how to attach an adapter and perform schema inheritance.

Note: The example syntax occasionally wraps due to space constraints. Wrapped lines should be entered on a single line.

ATTACH ADAPTER Statement

Use the ATTACH ADAPTER statement to attach a File CSV Input adapter to a window.

The example creates a schema named TradeSchema and an input window named TradeWindow that references the schema.

The example then attaches the File CSV Input adapter to TradeWindow.

This **ATTACH ADAPTER** instance is named csvInConn1, but you can assign it any name. The TYPE requirement refers to the adapter ID, which is unique to the adapter. The ID for the File CSV Input adapter is dsv_in. The example defines values for adapter parameters, either maintaining the default values or modifying them as needed. You can find the adapter type or ID and a list of parameters for each adapter in the *Adapters Guide*.

```
ATTACH INPUT ADAPTER csvInConn1
TYPE dsv_in
TO TradeWindow
PROPERTIES
  blockSize=1,
  dateFormat='%Y/%m/%d %H:%M:%S',
  delimiter=',',
  dir='$ProjectFolder/../data',
  expectStreamNameOpcode=false,
  fieldCount=0,
  file='stock-trades.csv',
  filePattern='*.csv',
  hasHeader=true,
  safeOps=false,
  skipDels=false,
  timestampFormat= '%Y/%m/%d %H:%M:%S';
```

ADAPTER START GROUPS Statement

Use the ADAPTER START GROUPS statement to specify a start order for adapters in a project.

The example creates schemas named TradeSchema, CompanySchema, and JoinSchema inherits its schema from TradeSchema. The text in parentheses tells the project server to extend TradeSchema by adding another column named Company.

```
Create Schema JoinSchema
inherits TradeSchema (Company String);
```

The example creates an input window named TradeWindow that references TradeSchema, and another input window named CompanyInfo that references CompanySchema. An output join window that uses the structure defined in JoinSchema is created to join the TradeWindow and CompanyInfo input windows using their symbol and timestamp values.

```
CREATE OUTPUT WINDOW Join1
SCHEMA JoinSchema Primary Key deduced
AS
SELECT t.Ts as Ts, c.StockSymbol as Symbol ,
t.Price as Price , t.Volume as Volume, c.Company as Company
FROM TradeWindow t join CompanyInfo c
on t.Symbol = c.StockSymbol
group by t.Ts
;
```

The example attaches a File CSV Input adapter named csvTradesIn2 to TradeWindow, and another File CSV Input adapter named csvCompanyIn to CompanyInfo. The adapter instance named csvTradesIn2 is assigned to RunGroup0, and the adapter instance named csvCompanyIn is assigned to RunGroup1.

The **ADAPTER START GROUPS** statement uses these adapter group assignments when specifying the order in which adapters start. In this example, the project server starts RunGroup1 adapters first, followed by RunGroup0 adapters.

```
ADAPTER START GROUPS RunGroup1, RunGroup0 ;
```

Schema Inheritance

Tell a new schema to inherit the structure of an existing schema.

The example creates a schema named TradeSchema.

```
CREATE SCHEMA TradeSchema (Ts bigdatetime, Symbol STRING, Price MONEY(4), Volume INTEGER);
```

The example then creates the schema VTradeSchema, and uses the **INHERITS** syntax to extend VTradeSchema by incorporating TradeSchema column values.

```
CREATE SCHEMA VTradeSchema INHERITS TradeSchema (vwap money(4));
```

The example creates an input window named TradeWindow, to which it attaches the File CSV Input adapter.

Finally, the example creates an aggregate output window named VwapWindow, in which the volume-weighted average price is returned for TradeWindow data. The return values are grouped by Symbol.

```
CREATE OUTPUT WINDOW VwapWindow
SCHEMA VTradeSchema
PRIMARY KEY DEDUCED
AS
SELECT TradeWindow.Ts Ts,
TradeWindow.Symbol AS Symbol,
TradeWindow.Price Price,
TradeWindow.Volume Volume,
((SUM(TradeWindow.Price*TradeWindow.Volume)) /
(SUM(TradeWindow.Volume))) AS vwap
FROM TradeWindow
GROUP BY TradeWindow.Symbol;
```

Adapter Data with Opcodes

Use the expectStreamNameOpcode adapter property for the File CSV Input adapter.

The example uses the following data set:

```
winl,i,l,abc, rowl
winl,i,2,zzzz, row2
winl,i,3,dfp, row3
winl,d,l,abc, rowl
winl,u,3,dfp12, row3a
```

The i, d, and u values in the data are opcodes for inserting, deleting, and updating data, respectively.

The example creates an input window for the data named win1, to which it attaches the File CSV Input adapter.

The adapter property expectStreamNameOpcode is set to true so that the project server knows there are opcodes in the incoming data that it must execute.

```
Input Window
CREATE INPUT WINDOW win1
SCHEMA (
a integer,
```

```
b string ,
    c string )
PRIMARY KEY (a);
Input Adapter
ATTACH INPUT ADAPTER csvInConnl
TYPE dsv_in
TO win1
PROPERTIES expectStreamNameOpcode = TRUE ,
dir='../exampledata',
file = 'input1.csv' ;
```

File CSV Output Adapter

Use the File CSV Output adapter to send data to an external destination.

The example creates a schema named TradeSchema that is referenced by an input window named InTrades. The example attaches a File CSV Output adapter named csvOut and a File CSV Input adapter named InConn to InTrades.

```
ATTACH OUTPUT ADAPTER csvOut
  TYPE dsv out
  TO InTrades
  PROPERTIES prependStreamNameOpcode = FALSE ,
    dir = '../exampleoutput' , file = 'csvoutput.csv' ,
    outputBase = FALSE , delimiter = ',' , hasHeader = FALSE ,
filePattern = '*.csv' ,
    onlyBase = FALSE , dateFormat = '%Y-%m-%dT%H:%M:%S' ,
    timestampFormat = '%Y-%m-%dT%H:%M:%S' ;
ATTACH INPUT ADAPTER InConn
TYPE dsv in
TO InTrades
 PROPERTIES expectStreamNameOpcode = FALSE ,
    fieldCount =0 ,
    dir = '../exampledata',
    file = 'stock-trades.csv' ,
    repeatCount =0 , repeatField = '-' ,
    delimiter = ',' , hasHeader = FALSE ,
   filePattern = '*.csv' , pollperiod =0 ,
                                          dateFormat = '%Y/%m/%d
    safeOps = FALSE , skipDels = FALSE ,
%H:%M:%S' ,
    timestampFormat = '%Y/%m/%d %H:%M:%S' ,
   blockSize =1 ;
```

Database Input Adapter

Use the Database Input adapter to connect to a database.

Prerequisites

To run this example, create a Trades table in your database using the supported syntax. The table should include these values:

Column	Datatype	Value
Ts	datetime	not null
Symbol	char(4)	not null
Price	money	not null
Volume	int	not null

You must also create a unique index named ind1 on Trades (Ts) and grant all permissions on Trades to public.

Finally, configure the services.xml file in <ESP_HOME>/bin using this example as a model:

Populate the table with data before running the example.

Example

The example creates a schema named TradeSchema, followed by an input window named TradeWindow and an output window named TradeOutWindow that each reference TradeSchema. **SELECT** all (*) syntax tells the project server to output all data processed by TradeWindow to TradeOutWindow.

The example attaches a Database Input adapter to TradeWindow to read data from the database you set up as a prerequisite.

```
ATTACH INPUT ADAPTER dbInConn1

TYPE db_in

TO TradeWindow

PROPERTIES service = 'dbExample' ,

query = 'Select * from Trades' ,

table = 'Trades' ,

pollperiod =0 ,

dateFormat = '%Y-%m-%d %H:%M:%S' , timestampFormat = '%Y-%m-%d %H:

%M:%S' ;
```

Database Output Adapter

Use a Database Output adapter to send data to an external database.

Prerequisites

To run this example, create a VwapWindow table in your database using the supported syntax. The table should include these values:

Column	Datatype	Value
Symbol	char(4)	not null
Price	money	not null

You must also create a unique index named ind1 on Trades (Ts) and grant all permissions on VwapWindow to public.

Finally, configure the services.xml file in <ESP_HOME>/bin using the following example as a model for configuration:

The table is automatically populated with data from the File CSV Input adapter.

Example

The example creates a schema named TradeSchema, followed by an input window named TradeWindow that references TradeSchema.

The example creates an aggregate output window named VwapWindow, in which the volume weighted average price is returned for TradeWindow data. The return values are grouped by Symbol.

```
CREATE output WINDOW VwapWindow
SCHEMA (Symbol STRING, vwap MONEY(2))
PRIMARY KEY DEDUCED
AS
SELECT TradeWindow.Symbol AS Symbol,
((SUM(TradeWindow.Price * TradeWindow.Volume)) /
(SUM(TradeWindow.Volume))) AS vwap
FROM TradeWindow
GROUP BY TradeWindow.Symbol;
```

The example attaches a Database Output adapter to VwapWindow. The project server processes date values in date format, which means date values are truncated.

```
ATTACH OUTPUT ADAPTER dbOutConn1 TYPE db_out TO VwapWindow
PROPERTIES service = 'dbExample' ,
  table = 'VwapWindow' , outputBase = FALSE , truncateTable = TRUE ,
dateFormat = '%Y-%m-%d %H:%M:%S' ,timestampFormat = '%Y-%m-%d %H:%M:
%S' , onlyBase = FALSE , batchLimit =1 ;
```

The example attaches a File CSV Input adapter to TradeWindow to read data from an external source and populate the database you set up as a prerequisite.

```
ATTACH INPUT ADAPTER csvInConn1
TYPE dsv in
TO TradeWindow
PROPERTIES
blockSize=1,
dateFormat='%Y/%m/%d %H:%M:%S',
delimiter=',',
dir='../exampledata',
expectStreamNameOpcode=false,
fieldCount=0,
file='stock-trades.csv',
filePattern='*.csv',
hasHeader=true,
safeOps=false,
skipDels=false,
timestampFormat= '%Y/%m/%d %H:%M:%S';
```

Database Input Adapter with Polling

Use a Database Input adapter to connect to and poll a database.

Prerequisites

To run this example, create a Trades table in your database using the supported syntax. The table should include these values:

Column	Datatype	Value
Ts	datetime	not null
Symbol	char(4)	not null
Price	money	not null
Volume	int	not null

You also need to create a unique non-clustered index called ind1 on Trades (Ts), and grant all permissions on Trades to public.

Finally, configure the services.xml file in <ESP_HOME>/bin using the following example as a model for configuration:

Populate the table with data, then run the example.

Example

The example creates a schema named TradeSchema, followed by an input window named TradeWindow and output window named TradeOutWindow that each reference TradeSchema. **SELECT** all (*) syntax outputs all data processed by TradeWindow to TradeOutWindow.

The example attaches a Database Input adapter to TradeWindow to read data from the database you set up as a prerequisite. A poll period of 10 for this adapter instance means that the database is polled for new content every 10 seconds.

```
ATTACH INPUT ADAPTER dbInConn1

TYPE db_in

TO TradeWindow

PROPERTIES service = 'dbExample' ,

query = 'Select * from Trades' ,

table = 'Trades' ,

pollperiod =0 ,
```

dateFormat = '%Y-%m-%d %H:%M:%S' , timestampFormat = '%Y-%m-%d %H: %M:%S' ;

CHAPTER 2: Adapters Examples

CHAPTER 3 Stream and Window Examples

Event Stream Processor includes several stream and window examples that demonstrate a range of functionality, including how to use delta streams, make joins and unions, and split streams.

Note: The example syntax occasionally wraps due to space constraints. Wrapped lines should be entered on a single line.

Streams

Create input and local streams.

The example creates an input stream named TradeStream and a local stream named TradeLocalStream. The local stream uses **SELECT** all (*) syntax to retrieve all data columns from TradeStream.

```
CREATE LOCAL STREAM TradeLocalStream
    SCHEMA (Ts BIGDATETIME, Symbol STRING, Price MONEY(2), Volume
INTEGER)
AS
SELECT * from TradeStream;
ATTACH INPUT ADAPTER csvInConn1
TYPE dsv in
TO TradeStream
PROPERTIES
   blockSize=1,
    dateFormat='%Y/%m/%d %H:%M:%S',
    delimiter=',',
    dir='../exampledata',
    expectStreamNameOpcode=false,
   fieldCount=0,
   file='stock-trades.csv',
    filePattern='*.csv',
    hasHeader=true,
    safeOps=false,
    skipDels=false,
    timestampFormat= '%Y/%m/%d %H:%M:%S';
```

The example attaches the File CSV Input adapter to TradeStream, then creates an output stream named TradeOutStream.

```
CREATE OUTPUT STREAM TradeOutStream AS
SELECT * FROM TradeLocalStream ;
```

TradeOutStream retrieves all the data columns from TradeLocalStream using **SELECT** all syntax, and outputs them using the File CSV Output adapter.

```
ATTACH OUTPUT ADAPTER Adapter1

TYPE dsv_out

TO TradeOutStream

PROPERTIES

dir = '../output' , file = 'streams.csv' , outputBase = TRUE ,

hasHeader = TRUE ;
```

Local Windows and Output Windows

Compare streams with windows and observe the differences between local and output windows.

The example creates a schema named TradeSchema, then an input window named TradeWindow that references TradeSchema. The File CSV Input adapter is attached to TradeWindow.

The example then creates a series of local and output streams and windows. The output stream and window are public; they communicate with external data sources using adapters. Local streams and windows are viewed only internally and cannot have adapters attached to them.

```
CREATE LOCAL STREAM LocalStream
AS SELECT * FROM TradeWindow ;
CREATE OUTPUT STREAM OutputStream
AS SELECT * FROM TradeWindow ;
CREATE LOCAL WINDOW LocalWindow
PRIMARY KEY DEDUCED
AS SELECT * FROM TradeWindow ;
CREATE OUTPUT WINDOW OutputWindow
PRIMARY KEY DEDUCED
AS SELECT * FROM TradeWindow ;
```

Delta Stream

A delta stream incorporates the **getrowid** and **now** functions.

The example creates an input window named TradesWindow, to which it attaches the File CSV Input adapter.

The example then creates a delta stream named DeltaTrades and uses the **SELECT** clause to apply the **getrowid** and **now** functions to TradesWindow.

The **getrowid** function retrieves the sequence number of the rows for share symbol, timestamp, price, and value in the input window. The **now** function publishes the process date in bidgatetime format.

```
CREATE LOCAL DELTA STREAM DeltaTrades
    SCHEMA (
       RowId long,
        Symbol STRING,
        Ts bigdatetime,
       Price MONEY(2),
        Volume INTEGER,
        ProcessDate bigdatetime )
    PRIMARY KEY (Ts)
AS
    SELECT getrowid ( TradesWindow) RowId,
        TradesWindow.Symbol,
         TradesWindow.Ts Ts,
         TradesWindow.Price,
         TradesWindow.Volume,
         now() ProcessDate
    FROM TradesWindow
```

The example creates an output window named TradesOut for viewing the results.

Join Windows

Use the **FROM** clause with ANSI **JOIN** syntax to join two windows.

The example creates two schemas named StocksSchema and OptionsSchema, and an output schema named OutSchema.

The example then creates two input windows named InStocks and InOptions, which use the structures defined in StocksSchema and OptionsSchema, respectively.

Finally, the example creates an output join window that uses the structure defined in OutSchema to join the InStocks and InOptions input windows using their symbol and timestamp values.

```
CREATE Output Window OutStockOption SCHEMA OutSchema
Primary Key ( Ts)
KEEP ALL
AS
SELECT InStocks.Ts Ts ,
InStocks.Symbol Symbol ,
InStocks.Price StockPrice ,
InStocks.Volume StockVolume ,
InOptions.StockSymbol StockSymbol ,
InOptions.OptionSymbol OptionSymbol ,
InOptions.Price OptionPrice,
```

```
InOptions.Volume OptionVolume
FROM InStocks JOIN InOptions
on
InStocks.Symbol = InOptions.StockSymbol and InStocks.Ts =
InOptions.Ts ;
```

Join Streams

Join two windows into a stream.

The example creates two schemas named StocksSchema and OptionsSchema, followed by an input window named InStocks that references StocksSchema, and an input window named InOptions that references OptionsSchema.

The example creates an output join stream named OutStockOption that joins the InStocks and InOptions input windows using their symbol values.

```
CREATE OUTPUT STREAM OutStockOption AS

SELECT InStocks.Ts Ts ,

InStocks.Symbol Symbol ,

InStocks.Price StockPrice ,

InStocks.Volume StockVolume ,

InOptions.StockSymbol OptionStockSymbol ,

InOptions.OptionSymbol OptionSymbol ,

InOptions.Price OptionPrice,

InOptions.Volume OptionVolume

FROM InStocks JOIN InOptions

on InStocks.Symbol = InOptions.StockSymbol

;
```

The example creates two **ATTACH ADAPTER** instances named csvInConn1 and csvInOptions. A File CSV Input adapter is attached to the InStocks window in one instance, and the InOptions window in another instance.

Finally, the example attaches a File CSV Output adapter named Adapter1 to OutStockOptions to publish the results of the join stream.

```
ATTACH OUTPUT ADAPTER Adapter1

TYPE dsv_out

TO OutStockOption

PROPERTIES

dir='../exampleoutput',

file = 'joinstream.csv' ,

outputBase =TRUE ,

hasHeader = TRUE

;
```

Outer Join

Create left, right, and full joins between input windows.

The example creates two schemas named StocksSchema and OptionsSchema. It then creates an input window named InStocks that references StocksSchema, and another input window named InOptions that references OptionsSchema.

The example creates an output window named OutStockOptionFOJ that creates a full join between InStocks and InOptions using their timestamp values.

```
CREATE OUTPUT WINDOW OutStockOptionFOJ

PRIMARY KEY (Ts)

AS

SELECT InStocks.Ts Ts , InStocks.Symbol Symbol , InStocks.Price

StockPrice ,

InStocks.Volume StockVolume , InOptions.StockSymbol

OptionStockSymbol ,

InOptions.OptionSymbol OptionSymbol , InOptions.Price

OptionPrice,

InOptions.Volume OptionVolume

FROM InStocks FULL JOIN InOptions

ON

InStocks.Ts = InOptions.Ts;
```

The example creates an output window named OutStockOptionLOJ that creates a left outer join between InStocks and InOptions using their timestamp values.

```
CREATE OUTPUT WINDOW OutStockOptionLOJ
   Primary Key (Ts)
AS
SELECT InStocks.Ts Ts , InStocks.Symbol Symbol ,
   InStocks.Price StockPrice , InStocks.Volume StockVolume ,
   InOptions.StockSymbol OptionStockSymbol ,
   InOptions.OptionSymbol OptionSymbol , InOptions.Price
OptionPrice,
   InOptions.Volume OptionVolume
FROM InStocks JOIN InOptions
 ON
    InStocks.Ts = InOptions.Ts ;
   Primary Key (Ts)
AS
SELECT InStocks.Ts Ts , InStocks.Symbol Symbol ,
   InStocks.Price StockPrice , InStocks.Volume StockVolume ,
   InOptions.StockSymbol OptionStockSymbol ,
   InOptions.OptionSymbol OptionSymbol , InOptions.Price
OptionPrice,
   InOptions.Volume OptionVolume
FROM InStocks JOIN InOptions
 on
    InStocks.Ts = InOptions.Ts ;
```

The example creates an output window named OutStockOptionROJ that creates a right outer join between InStocks and InOptions using their timestamp values.

```
CREATE OUTPUT WINDOW OutStockOptionROJ
    PRIMARY KEY (Ts)
AS
SELECT InOptions.Ts Ts , InStocks.Symbol Symbol ,
    InStocks.Price StockPrice , InStocks.Volume StockVolume ,
    InOptions.StockSymbol OptionStockSymbol ,
    InOptions.OptionSymbol OptionSymbol , InOptions.Price
OptionPrice,
    InOptions.Volume OptionVolume
FROM InStocks RIGHT JOIN InOptions
    on
    InStocks.Ts = InOptions.Ts ;
```

The example attaches a File CSV Input adapter named csvInStocks to InStocks, and a File CSV Input adapter named csvInOptions to InOptions.

Union Streams

Create a simple union between two windows.

The example creates two schemas named StocksSchema and OptionsSchema which define the structure for two input windows named InStocks and InOptions, respectively.

The example then creates an output window named Union1 that creates a union between the InStocks and InOptions input windows.

```
CREATE output Window Union1
SCHEMA OptionsSchema
PRIMARY KEY DEDUCED
AS
SELECT s.Ts as Ts, s.Symbol as StockSymbol,
Null as OptionSymbol, s.Price as Price, s.Volume as
Volume
FROM InStocks s
UNION
SELECT s.Ts as Ts, s.StockSymbol as StockSymbol,
s.OptionSymbol as OptionSymbol, s.Price as Price,
s.Volume as Volume
FROM InOptions s
```

The example concludes by creating two **ATTACH ADAPTER** instances named csvInConn1 and csvInConn2. A File CSV Input adapter is attached to the InStocks window in one instance, and the InOptions window in another instance.

Jumping Windows

Jumping Windows retain data for a specified interval of time or for a specified number of rows and delete all retained rows when the specified interval of time expires, or the specified number of rows is exceeded.

Jumping Windows are specified by the KEEP EVERY clause. A retention policy can be directly specified on a Window and indirectly specified on Windows and Delta Streams (using unnamed windows).

Note: Retention cannot be specified directly or indirectly on a Stream.

Tuples are the sets of data that are retained in the Window. Insert tuples affect retention, yet the arrival of update and/or delete tuples does not trigger the retention mechanism.

Example

The example creates a schema named TradesSchema and applies that schema to the input window Trades.

```
CREATE SCHEMA TradesSchema (
Id integer,
Symbol string,
Price float,
Volume integer
);
CREATE INPUT WINDOW Trades
SCHEMA TradesSchema
PRIMARY KEY (Id);
```

The example then creates various types of Jumping Windows.

This creates a Jumping Window named Every5Rows from the source stream Trades. This window retains a maximum of five rows then deletes all five retained rows on the arrival of a new row.

```
CREATE OUTPUT WINDOW Every5Rows
PRIMARY KEY DEDUCED
KEEP EVERY 5 ROWS
AS SELECT * FROM Trades ;
```

This creates a Jumping Window named Every5Seconds from the source stream Trades. This window retains rows for a maximum of five seconds then deletes all retained rows when the time interval expires.

```
CREATE OUTPUT WINDOW Every5Seconds
PRIMARY KEY DEDUCED
KEEP EVERY 5 SECONDS
AS SELECT * FROM Trades ;
```

This creates an unnamed Jumping Window from the source stream Trades. This window retains a maximum of five rows for each unique value of Symbol then deletes all five retained rows upon the arrival of a sixth row with the same Symbol value.

```
CREATE OUTPUT WINDOW Every5RowsPerSymbol
PRIMARY KEY DEDUCED
AS SELECT * FROM Trades KEEP EVERY 5 ROWS PER(Symbol)
```

The example concludes by attaching the XML Input Adapter to Trades to process the incoming stream data.

```
ATTACH INPUT ADAPTER xmlinConni

TYPE xml_in

TO Trades

PROPERTIES

blockSize=1,

dir='../exampledata',

file='Trades.xml',

filePattern='*.xml',

safeOps=false,

skipDels=false;
```

Splitter

Use the splitter feature to route data from one stream to multiple streams.

The example creates a schema named TradeSchema and applies that schema to the input window Trades. IBM_MSFT_Splitter evaluates and routes data to one of three output windows. IBM_MSFT_Tradeswin retains data with the symbols IBM or MSFT.

Large_TradesWin retains all data where the product of trw.Price * trw.Volume is greater than 25,000. Other_Trades retains all data sets that do not meet the conditions placed on the two previous output windows.

```
CREATE SCHEMA TradeSchema (
    Id long,
    Symbol STRING,
    Price MONEY(4),
    Volume INTEGER,
    TradeTime DATE
);
CREATE INPUT WINDOW Trades
SCHEMA TradeSchema
PRIMARY KEY (Id);
CREATE SPLITTER IBM_MSFT_Splitter
    AS
    WHEN trw.Symbol IN ('IBM', 'MSFT') THEN IBM_MSFT_Trades
    WHEN trw.Price * trw.Volume > 25000 THEN Large_Trades
    ELSE Other_Trades
    SELECT trw. * FROM Trades trw ;
```

```
CREATE OUTPUT WINDOW IBM_MSFT_TradesWin
PRIMARY KEY DEDUCED
AS SELECT * FROM IBM_MSFT_Trades ;
CREATE OUTPUT WINDOW Large_TradesWin
PRIMARY KEY DEDUCED
AS SELECT * FROM Large_Trades ;
CREATE OUTPUT WINDOW Other_TradesWin
PRIMARY KEY DEDUCED
AS SELECT * FROM Other_Trades ;
```

The example concludes by attaching the XML Input Adapter to Trades to process the incoming stream data.

```
ATTACH INPUT ADAPTER xmlInConn1

TYPE xml_in

TO Trades

PROPERTIES

blockSize=1,

dir='../exampledata',

file='Trades.xml',

filePattern='*.xml',

safeOps=false,

skipDels=false
```

CHAPTER 4 Function Examples

Event Stream Processor includes function examples that demonstrate a range of functionality, including how to use bitwise and basic aggregate functions.

Note: The example syntax occasionally wraps due to space constraints. Wrapped lines should be entered on a single line.

CREATE LIBRARY statement

Identify an external library, and deploy the functions in that library.

This example uses the library file Functions.class, which is included with Event Stream Processor. If you are creating a library within ESP Studio using an external file, the CLASSPATH variable should contain the library file source directory. If you are not using ESP Studio, you can edit the project configuration file (.ccr) to set the Java-classpath option to the library file source directory.

The example begins with the **CREATE LIBRARY** statement, which creates a Java-language library named SC1 from the Functions.class file.

```
CREATE LIBRARY SC1 LANGUAGE java FROM 'Functions' (
    integer intdiffj(integer, integer);
    string stringaddj (string, string);
);
```

The example creates two schemas named Schemal and OutSchema. The example then creates an input window named win1 that references Schemal, and an output window named OutWin that references OutSchema. Manually load data into win1.

```
CREATE INPUT WINDOW win1 SCHEMA Schemal
    PRIMARY KEY (fcol5)
    KEEP ALL
;
CREATE OUTPUT WINDOW OutWin Schema OutSchema
PRIMARY KEY DEDUCED
AS
    SELECT a.intcol1,
    a.intcol2,
    SCl.intdiffj (a.intcol1, a.intcol2)as library_int,
    a.fcol5,
    a.stringcol1,
    a.stringcol2,
    SCl.stringaddj(a.stringcol1, a.stringcol2) as library_string
```

```
FROM win1 a ;
```

Aggregate Functions

Apply first, last, max, and min functions to outgoing data.

The example creates two schemas named TradeSchema and OpenCloseMinMaxSchema, and an input window named TradeWindow, to which it attaches a File CSV Input adapter.

The example then creates an output window named OutOpenCloseMinMax, which uses the structure defined in OpenCloseMinMaxSchema. The **SELECT** clause returns the first, last, minimum, and maximum values from the data in TradeWindow, and groups the results by Symbol.

```
CREATE OUTPUT Window OutOpenCloseMinMax
SCHEMA OpenCloseMinMaxSchema
PRIMARY KEY DEDUCED
AS
SELECT
TradeWindow.Symbol as Symbol,
first(TradeWindow.Price) as OpenPrice,
last(TradeWindow.Price) as ClosePrice,
min(TradeWindow.Price) as MinPrice,
max(TradeWindow.Price) as MaxPrice
FROM TradeWindow
GROUP BY TradeWindow.Symbol;
```

Bitwise Functions

Apply bitand, bitor, bitshiftleft, bitshiftright, and bitmask operations to an output window.

The example creates two schemas named IntNumbersSchema and ResultNumbersSchema.

The example applies bitwise functions to ResultNumbersSchema. Bitwise functions allow you to access and manipulate the individual bits that make up the data.

```
CREATE SCHEMA IntNumbersSchema (
IntNumber INTEGER
);
CREATE SCHEMA ResultNumbersSchema (
IntNumber INTEGER,
Bit_Shift_Left INTEGER,
Bit_Shift_Right INTEGER,
```

```
Bit_Mask
                             INTEGER,
    Bit And
                            INTEGER,
    Bit_Or
                             INTEGER
);
    CREATE Input Window InNumbers
    SCHEMA IntNumbersSchema
    Primary Key (IntNumber);
    CREATE OUTPUT WINDOW OutNumbers
    SCHEMA ResultNumbersSchema
        PRIMARY KEY ( IntNumber)
        AS
       SELECT
         1.111CNumberas IntNumber,bitshiftleft(i.IntNumber, 2)as Bit_Shift_Left,bitshiftright(i.IntNumber, 2)as Bit_Shift_Right,bitmask(0, 4)as Bit_Mask,bitand(i.IntNumber, 4)as Dit_Mask,
         bitor(i.IntNumber, 4)
                                                   as Bit Or
       FROM
         InNumbers i;
         ATTACH INPUT ADAPTER InAdapter
    TYPE dsv in
    TO InNumbers
    PROPERTIES
         dir='../exampledata',
         file = 'Numbers1000.csv' ,
         delimiter = '' ;
```

Data Aggregation

Read data from a comma-separated value (.csv) file, and aggregate the data using a volume-weighted average price (**vwap**) function.

The example creates a schema named TradeSchema, which is referenced by an input window named TradeWindow. The example attaches a File CSV Input adapter to TradeWindow.

The example creates an output window named VwapWindow, which outputs the results of the volume-weighted average price of the trade values processed by TradeWindow. The results are grouped by Symbol.

```
CREATE output WINDOW VwapWindow
SCHEMA (Symbol STRING, vwap MONEY(4))
PRIMARY KEY DEDUCED
AS
SELECT TradeWindow.Symbol AS Symbol,
    ((SUM(TradeWindow.Price*TradeWindow.Volume)) /
(SUM(TradeWindow.Volume))) AS vwap
```

CHAPTER 4: Function Examples

FROM TradeWindow
GROUP BY TradeWindow.Symbol;

CHAPTER 5 Store Examples

Event Stream Processor includes CCL examples that demonstrate how to create default, memory, and log stores.

Note: The example syntax occasionally wraps due to space constraints. Wrapped lines should be entered on a single line.

STORES

Create default, memory, and log stores.

The example creates a memory store named MemStore, a default store named DefaultStore, and a log store named LogStore. Each store retains their default parameter values.

```
CREATE MEMORY STORE MemStore
    PROPERTIES INDEXSIZEHINT = 8 , INDEXTYPE = 'TREE' ;
CREATE DEFAULT MEMORY STORE DefaultStore
    PROPERTIES INDEXSIZEHINT = 8 , INDEXTYPE = 'TREE' ;
CREATE LOG STORE LogStore
    PROPERTIES FILENAME = 'mylog.log' , MAXFILESIZE = 8 ,
        SYNC = FALSE , SWEEPAMOUNT = 20 ,
        RESERVEPCT = 20 , CKCOUNT= 10000 ;
```

The example creates an input window named TradesWindowMem that references MemStore and an output window named DefaultStoreWindow that uses SELECT all (*) syntax to retrieve all data columns from TradesWindowMem.

The example creates an output window named LogStoreWindow that references LogStore.LogStoreWindow uses **SELECT** and **FROM** clauses to pull timestamp, price, symbol, and volume data from TradesWindowMem.

The example attaches a File CSV Input adapter named InConn to TradesWindowMem.

Prepay Biller

Build a sample prepaid biller application for mobile phone plans.

The examples creates a series of memory stores named StaticStore, CDRsStore, AccountCDRsStore, AccountSummariesStore, AuthsStore, AccountAuthStore, and AccountAuthsMinsStore.

```
CREATE MEMORY STORE StaticStore PROPERTIES INDEXTYPE ='tree',
INDEXSIZEHINT =8;
CREATE MEMORY STORE CDRsStore PROPERTIES INDEXTYPE ='tree',
INDEXSIZEHINT =8;
```

The example creates two input windows named Accounts and CallPlans, and an output window named AccountPlans, all of which reference StaticStore. AccountPlans creates a join between Accounts and CallPlans using their call plan and plan type values.

```
CREATE OUTPUT WINDOW AccountPlans
SCHEMA (AccountId INTEGER, MonthlyRate FLOAT,
    PlanMinutes FLOAT, AddlMinutesRate FLOAT, PrepaidTotal FLOAT)
PRIMARY KEY (AccountId)
STORE StaticStore
AS
SELECT Accounts.AccountID AS AccountId, CallPlans.MonthlyRate AS
MonthlyRate,
    CallPlans.PlanMinutes AS PlanMinutes,
CallPlans.AddlMinutesRate AS AddlMinutesRate,
    Accounts.PrepaidTotal AS PrepaidTotal
FROM Accounts JOIN CallPlans
ON Accounts.CallPlan = CallPlans.CallPlanType;
```

The example creates an input window named CDRs that references CDRsStore, and an output window named AccountSummariesJoin that references AccountCDRsStore. CDRs refers to call data records. AccountSummariesJoin creates a join between CDRs and AccountPlans using their bill type code (BillTypCd) and account ID values.

The example creates an output window named AccountSummaries that summarizes AccountSummariesStore. AccountSummaries uses **SELECT** and **FROM** clauses to pull data from AccountSummariesJoin, and groups the data by account plan ID.

```
CREATE OUTPUT WINDOW AccountSummaries
SCHEMA (AccountId INTEGER, MonthlyRate FLOAT, TotalRatedUsage FLOAT,
TotalMinutes FLOAT, CallCount INTEGER)
PRIMARY KEY DEDUCED
STORE AccountSummariesStore
AS
SELECT AccountSummariesJoin.AccountPlansAccountId AS AccountId,
    AccountSummariesJoin.AccountPlansMonthlyRate AS MonthlyRate,
    (( ( (sum(AccountSummariesJoin.CDRsCallDuration) >
AccountSummariesJoin.AccountPlansPlanMinutes) )
*AccountSummariesJoin.AccountPlansAddlMinutesRate) *
(sum(AccountSummariesJoin.CDRsCallDuration) -
AccountSummariesJoin.AccountPlansPlanMinutes)) AS TotalRatedUsage,
    sum(AccountSummariesJoin.CDRsCallDuration) AS TotalMinutes,
    count(AccountSummariesJoin.CDRsCallDuration) AS CallCount
FROM AccountSummariesJoin
GROUP BY AccountSummariesJoin.AccountPlansAccountId;
```

The example creates an output window named AccountAuthsMinsJoin that references AccountAuthsStore. AccountAuthsMinsJoin creates a join between AccountPlans and AccountSummaries using their bill type and account ID values.

The example creates an output window named AccountAuthsMins that references AccountAuthsMinsStore. AccountAuthsMins uses **SELECT** and **FROM** clauses to pull data from AccountAuthsMinsJoin, and groups the data by account plan ID.

The example concludes by attaching File XML Input adapters to Accounts, CallPlans, CDRs, and Auths.

CHAPTER 5: Store Examples

CHAPTER 6 Flex Examples

Event Stream Processor includes several Flex examples that demonstrate a range of functionality, including how to use SPLASH syntax, opcodes, timers, **if/then/else** conditions, and event caches.

Note: The example syntax occasionally wraps due to space constraints. Wrapped lines should be entered on a single line.

Data Management with Flex Streams

Use a Flex stream to manage your data.

The example creates three schemas named TradeSchema, Totalschema, and Tutelage, and one input window named TradeWindow. The File CSV Input adapter is attached to TradeWindow.

The example then creates a Flex stream named TrackOldTrades that outputs data from TradeWindow to OldTradeEvents. The **switch** statement supports only outputs for inserts and updates; as a result, deletes are not passed to the output window

```
CREATE FLEX TrackOldTrades
   IN TradeWindow
   OUT OUTPUT WINDOW OldTradeEvents
     SCHEMA DeleteOrExpireSchema
       Primary Key (DeleteOrExpireTime, Ts)
BEGIN
   declare
        integer oc;
   end;
        ON TradeWindow
                          {
           oc := getOpcode(TradeWindow);
        switch (oc) {
           case insert:
               output [ Ts=TradeWindow.Ts;
                 Symbol=TradeWindow.Symbol;
                TotalPrice = TradeWindow.Price * TradeWindow.Volume;
                    Counter =1; ];
               break;
           case update:
                 output [ Ts=TradeWindow.Ts; ]
                 Symbol=TradeWindow.Symbol;
                TotalPrice = TradeWindow.Price * TradeWindow.Volume;
                    Counter = 0; 1;
```

```
break;

case delete:

break;

Default:

break;

} ; END;

CREATE OUTPUT WINDOW OutWin

Schema Tutelage Primary Key deduced

as

Select ol.Symbol as Symbol,

Sum(ol.TotalPrice) as TotalPrice,

Sum(ol.Counter) as Counter

from OutWinl ol

Group by ol.Symbol

;
```

Multiple Inputs

Use multiple Flex streams with multiple inputs.

The example creates two input windows named Trades 1 and Trades 2.

The example then creates a Flex stream named TradesMSFTFlexStream that joins the two input windows, and adds an output window called TradesMSFTFlexStream.

```
CREATE FLEX Ccl_2_TradesMSFTFlexStream
IN Trades2, Trades1
OUT OUTPUT WINDOW TradesMSFTFlexStream
SCHEMA (Id INTEGER, Symbol STRING, TradeTime DATE, Price FLOAT,
Shares INTEGER, Corr INTEGER)
PRIMARY KEY (Id)
BEGIN
ON Trades1 {
    if (Trades1.Symbol = 'MSFT') output copyRecord(Trades1);
    };
ON Trades2 {
    if (Trades2.Symbol = 'MSFT') output copyRecord(Trades2);
    };
END;
```

The example creates another Flex stream (TradesCSCOFlexStream) that joins the Trades1 and Trades2 windows.

```
CREATE FLEX Ccl_4_TradesCSCOFlexStream
IN Trades1, Trades2
OUT OUTPUT WINDOW TradesCSCOFlexStream
SCHEMA (Id INTEGER, Symbol STRING, TradeTime DATE, Price FLOAT,
Shares INTEGER, Corr INTEGER)
PRIMARY KEY (Id)
```

BEGIN

```
ON Trades1 {
if (Trades1.Symbol = 'CSCO') output copyRecord(Trades1);
};
ON Trades2 {
if (Trades2.Symbol = 'CSCO') output copyRecord(Trades2);
};
```

Finally, the example creates a Flex stream named TradesPickedFlexStream that joins TradesMSFTFlexStream and TradesCSCOFlexStream.

```
CREATE FLEX Ccl 5 TradesPickedFlexStream
IN TradesMSFTFlexStream, TradesCSCOFlexStream
OUT OUTPUT WINDOW TradesPickedFlexStream
    SCHEMA (Id INTEGER, Symbol STRING, TradeTime DATE, Price FLOAT,
Shares INTEGER, Corr INTEGER)
PRIMARY KEY (Id)
BEGIN
ON TradesMSFTFlexStream {
if (TradesMSFTFlexStream.Price >= 93) output
copyRecord(TradesMSFTFlexStream);
};
ON TradesCSCOFlexStream {
if (TradesCSCOFlexStream.Price >= 74.5) output
copyRecord(TradesCSCOFlexStream);
};
END;
```

Average Trade Price with Timer

Use a timer to send a new row to an output window every five seconds.

The example creates a schema named TradesSchema and an input window named TradeWindow. The File CSV Input adapter is attached to the window.

The example creates a Flex stream named FlexTimer that places a data retention policy of 10 rows on TradeWindow. The **ON** clause tells the project server to apply the computation vvalue ++ to the trade price every 5 seconds. This expression increments the current value of the local variable vvalue.

```
CREATE FLEX FlexTimer IN TradeWindow
KEEP 10 ROWS
OUT OUTPUT WINDOW SimpleOutput
SCHEMA ( a integer, b string)
PRIMARY KEY ( a)BEGIN
```

```
declare
    integer vvalue := 0;
END; ON TradeWindow { } ;
every 5 seconds {
    vvalue ++;
    output [a=vvalue; b='msg1';|];
    };END;
```

Variables in the DECLARE Block

Define a variable, then use the variable in both a regular stream and Flex stream.

The example specifies a default value of 1000 for the variable ThresholdValue.

```
declare
  INTEGER ThresholdValue := 1000;
end;
```

The example creates two schemas named TradeSchema and ControlSchema. An input window named TradeWindow references TradeSchema, and an input stream named ControlMsg references ControlSchema.

The example then creates an output window named OutTradeWindow. The **SELECT** clause sends rows greater than ThresholdValue to OutTradeWindow.

```
CREATE OUTPUT WINDOW OutTradeWindow
SCHEMA (Ts bigdatetime, Symbol STRING, Price MONEY(4), Volume
INTEGER)
PRIMARY KEY (Ts)
as
SELECT *
from TradeWindow
where TradeWindow.Volume > ThresholdValue;
```

The example creates a Flex stream named FlexControlStream to process the control messages. The **BEGIN** syntax introduces conditions based on control messages. If the control message is set, the ThresholdValue is set to equal the control message value instead of the default 1000.

```
c=ThresholdValue; |];
    }
    ;
END
```

Finally, the example creates two **ATTACH ADAPTER** instances named csvInCntMsg and csvInConnl using the File CSV Input adapter. In the first instance, the adapter is attached to ControlMsg and assigned to RunGroup1. In the second instance, the adapter is attached to TradeWindow and assigned to RunGroup2. The **ADAPTER START GROUPS** statement tells the project server to read the control messages first, then the stock trades data.

Event Cache

Use an event cache in an output window.

The example creates an input window named Trades and an output window named Last5MinuteStats.

The examples uses the **DECLARE** block to place an event cache on the Trades window. As a result, the Last5MinuteStats window retains the last 300 seconds of data for every symbol cached.

```
DECLARE
   eventCache(Trades[Symbol], 300 seconds) stats;
END
AS
   SELECT Trades.Symbol AS symbol,
      max(stats.Price) AS MaxPrice,
      sum(stats.Shares) AS Volume
   FROM Trades
   GROUP BY Trades.Symbol;
```

The example creates an output window named Last10TradesStats and uses the **DECLARE** block to place another event cache on the Trades window. As a result, the Last10TradesStats window retains the last 10 trades for every symbol cached in the Trades window.

```
CREATE OUTPUT WINDOW Last10TradesStats

SCHEMA (

symbol STRING,

MaxPrice MONEY(4),

Volume LONG)

PRIMARY KEY DEDUCED

DECLARE

eventCache(Trades[Symbol], 10 events) stats;

END

AS

SELECT Trades.Symbol AS symbol,

max(stats.Price) AS MaxPrice,
```

```
sum(stats.Shares) AS Volume
FROM Trades
GROUP BY Trades.Symbol;
```

SPLASH with if/then/else

Use a SPLASH if/then/else statement and perform the same logic using a switch statement.

The example creates a schema called TradeSchema, and an input window called TradeWindow that references the schema. The File CSV Input adapter is attached to the window.

The example then performs a SPLASH if/then/else function with nested if statements.

```
CREATE FLEX FlexIfThenElse IN TradeWindow
OUT OUTPUT WINDOW FlexIFEOut
Schema TradeSchema
Primary Key (Ts)BEGIN ON TradeWindow {
    if ( TradeWindow.Price > 100){
        if ( TradeWindow.Price * TradeWindow.Volume < 1000000) {
        output (TradeWindow);}
        }
```

These **if** statements tell the project server to output trade data values if the product of TradeWindow.Price * TradeWindow.Volume is less than 1 million. An **else if** statement executes if the conditions are not true.

The **else if** statement tells the project server to output trade data values greater than 10 if the total value of shares in the window are less then 10 thousand. An additional **else** statement executes if these conditions are not true.

```
Else {
    if ( TradeWindow.Price * TradeWindow.Volume < 1000)
{ output (TradeWindow);}
    } ; END;</pre>
```

The **else** statement tells the project server to complete its output when the total value of shares in the window are less than 1000, and the preceding **if/else** conditions are not true.

The example then uses **switch** syntax to achieve the same overall conditions:

```
CREATE FLEX FlexCase IN TradeWindow
OUT OUTPUT WINDOW FlexCaseOut Schema TradeSchema
Primary Key (Ts)
```

```
BEGIN
    ON TradeWindow
    {
        switch ( to_integer(log(to_float(TradeWindow.Price)))){
            case 0: // price less than 10
               if ( TradeWindow.Price * TradeWindow.Volume < 1000) {
output (TradeWindow); }
                break;
            case 1: // price between 10 and 100
              if ( TradeWindow.Price * TradeWindow.Volume < 10000) {</pre>
output (TradeWindow); }
                 break;
            default: // price 100 or bigger
               if ( TradeWindow.Price * TradeWindow.Volume < 1000000)</pre>
{ output (TradeWindow);}
                 break;
             }
    }
    ;
END
;
```

The **switch** syntax also converts TradeWindow. Price values to float, applies a logarithm to the values, then converts them to integer.

SPLASH with getOpcode

Use a Flex stream to capture items when they are deleted or expire.

The example creates a schema named TradeSchema, then another schema named DeleteOrExpireSchema, which inherits the structure of TradeSchema. The example creates an input window named TradeWindow, to which the File CSV Input adapter is attached.

The example then creates a Flex stream named TrackOldTrades that outputs data from TradeWindow to OldTradeEvents.

```
CREATE FLEX TrackOldTrades
IN TradeWindow
OUT OUTPUT WINDOW OldTradeEvents
SCHEMA DeleteOrExpireSchema
Primary Key (DeleteOrExpireTime, Ts)
BEGIN
declare
integer oc;
end;
```

The **getOpcode** function determines the operation that is performed on the window. The **switch** statement only processes deletes.

CHAPTER 6: Flex Examples

```
ON TradeWindow
    {
        oc := getOpcode(TradeWindow);
        switch (oc){
            case delete:
                output [DeleteOrExpireTime = now(); |
                    Ts= TradeWindow.Ts; Symbol=TradeWindow.Symbol ;
                    Price = TradeWindow.Price; Volume =
TradeWindow.Volume; ];
                break;
            Default:
                break;
        }
    }
    ;
END
;
```

CHAPTER 7 DECLARE Block Examples

Event Stream Processor includes examples on how to use the **DECLARE** block, including declaring parameters and functions.

Note: The example syntax occasionally wraps due to space constraints. Wrapped lines should be entered on a single line.

CCL Function

Define a function using the **DECLARE** block.

The example creates a schema named TradeSchema, then uses the **DECLARE** block to declare the function MyWeightedAverage, which includes variables Value1 and Value2. The example also creates the local variable Weight1. A series of **if** and **else if** conditions determine the value of Weight1 based on whether Value 2 is greater or less than the specified values. The resulting Weight1 value becomes a parameter in the **to_money** function.

```
DECLARE Money(2) MyWeightedAverage
  (Money(2) Value1, Integer Value2)
{
    float Weight1 := 1.0;
    IF (Value2 > 10000)
        { Weight1 := 0.5; }
    ELSE IF (Value2 > 4000)
        {Weight1 := 0.75; }
    ELSE IF (Value2 < 100)
        { Weight1 := 3.0; }
    ELSE IF (Value2 < 500)
        { Weight1 := 0.25; }
    RETURN to_money(Value1 * Weight1 ,2);
} end;</pre>
```

The example creates an input window named TradeWindow that references TradeSchema, and an output window named OutWeightedAverage that specifies an inline schema. OutWeightedAverage uses the MyWeightedAverage function within the **avg()** function.

```
CREATE OUTPUT WINDOW OutWeightedAverage
SCHEMA ( Symbol String, avgPrice Money(2), wavgPrice Money(2))
PRIMARY KEY deduced
```

CHAPTER 7: DECLARE Block Examples

```
AS
SELECT
t.Symbol,
avg(t.Price) avgPrice,
avg(MyWeightedAverage(t.Price, t.Volume)) wavgPrice
FROM
TradeWindow t
Group by t.Symbol
;
```

The example concludes by attaching a File CSV Input adapter named csvInConn1 to TradeWindow.

Parameter Declaration

Declare a parameter, then reference it in an output window.

The example declares a parameter called ThresholdValue in the DECLARE block, for which it sets the default value 1000. You can change the default value at runtime, or in the project configuration file.

```
DECLARE
PARAMETER INTEGER ThresholdValue := 1000;
end;
```

The example creates an input window named TradeWindow and an output window named TradeOutWindow. TradeOutWindow uses a **SELECT** statement to pull data from TradeOptMatch; a **WHERE** clause tells TradeOutWindow to output only data from TradeWindow where the product of TradeWindow. Volume is greater than the value set for the ThresholdValue parameter.

```
CREATE OUTPUT WINDOW TradeOutWindow
SCHEMA (Ts BIGDATETIME, Symbol STRING, Price MONEY(2), Volume
INTEGER)
PRIMARY KEY (Ts)
AS
SELECT * from TradeWindow WHERE TradeWindow.Volume >
ThresholdValue;
```

The example attaches a File CSV Input adapter named csvConn1 to TradeWindow.

CHAPTER 8 Data Selection Examples

Event Stream Processor includes several data selection examples that demonstrate a range of functionality, including how to apply **GROUP BY**, **AGING**, and **WHERE** clauses to data.

Note: The example syntax occasionally wraps due to space constraints. Wrapped lines should be entered on a single line.

AGING Column

Use the AGING clause to set an age column for an output window.

The example creates a memory store named memory1, followed by an input window named TradesWindow that uses the memory1 store. The example attaches the File CSV Adapter to TradesWindow.

```
CREATE MEMORY STORE memory1

PROPERTIES INDEXTYPE ='tree', INDEXSIZEHINT =8;

CREATE INPUT WINDOW TradesWindow

SCHEMA (

Ts bigdatetime ,

Symbol STRING,

Price MONEY(2),

Volume INTEGER)

PRIMARY KEY (Ts)

STORE memory1;
```

The example creates an output window named AgingWindow. The age column for the output window increments every 10 seconds until the age column is equal to 20.

```
CREATE OUTPUT WINDOW AgingWindow
SCHEMA (
AgeColumn integer,
Symbol STRING,
Ts bigdatetime )
PRIMARY KEY (Symbol)
AGES EVERY 10 SECONDS SET AgeColumn 20 TIMES
AS
SELECT 1 as AgeColumn,
TradesWindow.Symbol AS Symbol,
TradesWindow.Ts AS Ts
FROM TradesWindow
;
```

AGING Column with Time Option

Use the AGING clause to set an age column with time option for an input window.

The example creates a schema named TradeSchema and another schema named TradeAgeSchema, which inherits the structure of TradeSchema. TradeAgeSchema also defines three columns named AgeColumn, AgeStartTime, and ctime.

```
Create Schema TradeAgeSchema Inherits TradeSchema
(AgeColumn integer,
AgeStartTime bigdatetime, ctime bigdatetime);
```

The example creates an input window named TradeWindow that references TradeSchema, and an output window named AgeWindow that references TradeAgeSchema. The example uses the **AGES EVERY** syntax to increment AgeWindow every 6 seconds until the age column is equal to 10. A **SELECT** clause places a start time condition on AgeWindow, so that the updates specified by the **AGING** clause do not start until 6 minutes after the current time.

```
CREATE INPUT WINDOW TradeWindow
SCHEMA TradeSchema
PRIMARY KEY (Ts); //
CREATE OUTPUT WINDOW AgeWindow SCHEMA TradeAgeSchema
PRIMARY KEY DEDUCED
AGES EVERY 6 SECONDS
SET AgeColumn 10 TIMES
FROM AgeStartTime
AS An
SELECT * , 1 as AgeColumn,
now() + 36000000
as AgeStartTime, now() as ctime
FROM TradeWindow ;
```

The example then attaches a File CSV Input adapter named csvInConn1 to TradeWindow.

Data Aggregation

Read data from a comma-separated value (.csv) file, and aggregate the data using a volume-weighted average price (**vwap**) function.

The example creates a schema named TradeSchema, which is referenced by an input window named TradeWindow. The example attaches a File CSV Input adapter to TradeWindow.

The example creates an output window named VwapWindow, which outputs the results of the volume-weighted average price of the trade values processed by TradeWindow. The results are grouped by Symbol.

```
CREATE output WINDOW VwapWindow
SCHEMA (Symbol STRING, vwap MONEY(4))
PRIMARY KEY DEDUCED
AS
SELECT TradeWindow.Symbol AS Symbol,
    ((SUM(TradeWindow.Price*TradeWindow.Volume)) /
(SUM(TradeWindow.Volume))) AS vwap
FROM TradeWindow
GROUP BY TradeWindow.Symbol;
```

Data Aggregation with Filter

Use the HAVING clause to place a filter on a window.

The example creates an input window named TradeWindow, to which it attaches a File CSV Input adapter named csvInConn1.

The example creates an output window named VwapWindow, which outputs the results of the volume-weighted average price of the trade values processed by TradeWindow. The results are grouped by Symbol. The **HAVING** clause places a filter condition on TradeWindow that tells the project server to publish **vwap** results only when the sum of all Volume values for a Symbol is greater than 100,000.

```
CREATE OUTPUT WINDOW VwapWindow
SCHEMA (Symbol STRING, vwap MONEY(4))
PRIMARY KEY DEDUCED
AS
SELECT TradeWindow.Symbol AS Symbol,
SUM(TradeWindow.Price * TradeWindow.Volume) /
SUM(TradeWindow.Volume) AS vwap
FROM TradeWindow
GROUP BY TradeWindow.Symbol
HAVING
SUM(TradeWindow.Volume) > 100000;
```

GROUP BY Clause with last() Function

Use the **last** function with **SELECT** clause results. Refer to the results of the **SELECT** clause in a **HAVING** clause.

The example creates a schema named TradeSchema.

```
Create Schema TradeSchema
  (Ts bigdatetime, Symbol STRING, Price MONEY(4), Volume
INTEGER);
```

The example creates the schema TradesWidthDelaySchema, and uses the **INHERITS** syntax to apply the structure of TradeSchema to TradesWidthDelaySchema with row delay.

CREATE SCHEMA TradesWidthDelaySchema INHERITS TradeSchema (RowDelay long);

The example creates an input window named TradeWindow, to which it attaches the File CSV Input adapter.

The example then creates an output window named TradesWithDelay that uses the structure defined in TradesWidthDelaySchema. The **SELECT** clause places a row delay on timestamp, symbol, price, and volume data rows. The **HAVING** clause references the RowDelay column in the results of the query by not specifying a window name. The **HAVING** clause limits the output window to rows in which the delay is greater than 10 milliseconds.

```
SELECT
TradeWindow.Ts Ts,
TradeWindow.Symbol Symbol,
TradeWindow.Price Price,
TradeWindow.Volume Volume,
timeToMsec (TradeWindow.Ts) - timeToMsec(last(TradeWindow.Ts,1))
as RowDelay
FROM
TradeWindow
GROUP BY
TradeWindow.Symbol
Having .RowDelay > 10
;
```

The example creates an output window named OutTrades that uses the structure defined in TradeSchema. The **GROUP BY** statement processes the selected rows by Symbol when the trade price is greater than the last trade price processed. Based on the previous arguments, the project server recognizes when the trade price has increased and the time between trades is greater than 10 milliseconds.

```
GROUP BY
TradeWindow.Symbol
having
TradeWindow.Price > last(TradeWindow.Price,1)
;
```

KEEP Clause

Place a KEEP clause on an output window.

The example creates an input window named TradesWindow and an output window named KeepCountWindow. KeepCountWindow has a **KEEP** clause that keeps 10 rows at a time in the window.

```
CREATE OUTPUT WINDOW KeepCountWindow
SCHEMA ( Symbol STRING, Ts bigdatetime )
PRIMARY KEY (Ts)
KEEP 10 ROWS
AS
SELECT TradesWindow.Symbol AS Symbol, TradesWindow.Ts AS Ts
FROM TradesWindow
;
```

The example attaches a File CSV Input adapter named InConn to TradesWindow, and a File CSV Output adapter named OutConn to KeepCountWindow.

KEEP Clause with AGING Clause

Place **KEEP** and **AGING** clauses on an output window.

The example creates a schema named TradeSchema and another schema named TradeAgeSchema which inherits the structure of TradeSchema. TradeAgeSchema also defines two columns named AgeColumn and AgeStartTime.

```
Create Schema TradeAgeSchema Inherits TradeSchema
(AgeColumn integer,
AgeStartTime bigdatetime);
```

The example creates an input window named TradeWindow that references TradeSchema, to which it attaches a File CSV Input adapter.

Finally, the example creates an output window named KeepAgeWindow that references TradeAgeSchema. KeepAgeWindow has a **KEEP** clause that keeps 20 rows in the window at a time. The example also uses the **AGES EVERY** syntax to update KeepAgeWindow every 3 seconds until the age column is equal to 10. A **SELECT** clause places a start time condition on AgeWindow, so that the updates specified by the **AGING** clause do not start until 6 minutes after the current time.

```
CREATE OUTPUT WINDOW KeepAgeWindow
SCHEMA TradeAgeSchema
PRIMARY KEY DEDUCED
KEEP 20 ROWS
AGES EVERY 3 SECONDS SET AgeColumn 10 TIMES FROM AgeStartTime
```

```
AS
SELECT * ,
1 as AgeColumn,
now() + 360000000 as AgeStartTime
FROM TradeWindow ;
```

KEEP ALL Clause

Use the **KEEP ALL** clause with an output window.

The example creates a schema named TradeSchema. The example creates an input window named TradeWindow that references TradeSchema, to which it attaches a File CSV Input adapter.

The example creates an output window named KeepAllWindow, which uses the **KEEP ALL** clause to retain all data from TradeWindow and group the results by Symbol.

```
CREATE OUTPUT WINDOW KeepAllWindow
SCHEMA (Symbol string, RowCount INTEGER)
PRIMARY KEY DEDUCED KEEP all
AS
SELECT TradeWindow.Symbol as Symbol, count(TradeWindow.Symbol) as
RowCount
FROM TradeWindow
group by TradeWindow.Symbol
;
```

KEEP LAST clause

Place a **KEEP LAST** clause on an input window.

The example creates a schema named TradeSchema that is referenced by an input window named TradeWindow.

The example then creates an output window named KeepLastWindow that outputs data from TradeWindow. KeepLastWindow has a **KEEP** clause that keeps only the last TradeWindow row processed by KeepLastWindow.

```
CREATE OUTPUT WINDOW KeepLastWindow
Schema (Symbol string, RowCount INTEGER)
PRIMARY KEY DEDUCED KEEP LAST
AS
SELECT TradeWindow.Symbol as Symbol,
count(TradeWindow.Symbol) as RowCount
FROM TradeWindow
group by TradeWindow.Symbol
;
```

The example concludes by attaching a File CSV Input adapter named csvInConn1 to TradeWindow.

KEEP PER Clause

Use the **KEEP PER** clause with an input window, derived window, or an unnamed window.

The example creates a schema named TradeSchema.

```
CREATE SCHEMA TradeSchema (

Id long,

Symbol STRING,

Price MONEY (4),

Volume INTEGER,

TradeTime DATE

);
```

The example then creates an input window named Trades which keeps the last 10,000 rows per Symbol.

```
CREATE INPUT WINDOW Trades
SCHEMA TradeSchema
PRIMARY KEY (Id)
KEEP 10000 ROWS PER (Symbol);
```

The example creates an output window named Last5TradesPerHour that retains only the last five rows per Symbol per hour.

```
CREATE OUTPUT WINDOW Last5TradesPerHour
PRIMARY KEY DEDUCED
KEEP 5 ROWS PER (Symbol, TradeHour)
As SELECT trw.*, (trw.TradeTime/3600)*3600 TradeHour
FROM Trades trw;
```

The example creates an output window named Last50TradesStats that retains data for the last 50 trades per Symbol.

```
CREATE OUTPUT WINDOW Last50TradesStats

PRIMARY KEY DEDUCED

AS SELECT trw.Symbol, MAX(trw.Price) MaxPrice,

MIN(trw.Price) MinPrice, SUM(trw.Volume) Volume

FROM Trades trw KEEP 50 ROWS PER (Symbol)

GROUP BY trw.Symbol;
```

The example concludes by attaching the XML Input Adapter to the input window named Trades to process the incoming stream data.

```
ATTACH INPUT ADAPTER xmlInConn1
TYPE xml_in
TO Trades
PROPERTIES
blockSize=1,
dir='../exampledata',
file='Trades.xml',
```

```
filePattern='*.xml',
safeOps=false,
skipDels=false;
```

KEEP UNTIL Clause

Use a **KEEP UNTIL** clause with a Jumping Window.

The example creates a schema named TradesSchema and an input stream named Trades that references TradesSchema.

```
CREATE SCHEMA TradesSchema (

Id integer

Symbol string

Price float

Shares integer

);

CREATE INPUT STREAM Trades

SCHEMA TradesSchema;
```

The example then creates a Flex statement named Until8PM_Flex that operates on Trades and produces an output window named Until8PM. The example deletes all previous rows every five seconds, and purges all the data in Until8PM at 8:00 PM once a day.

```
CREATE FLEX Until8PM Flex
IN Trades
OUT OUTPUT WINDOW Until8PM
    SCHEMA TradesSchema
   PRIMARY KEY (Id)
BEGIN
   DECLARE
        date lastPurgeDate;
    END;
    ON Trades {
    };
    EVERY 1 MINUTE {
        if (isnull(lastPurgeDate) or (trunc(sysdate()) >
        lastPurgeDate and hour (sysbigdatetime()) = 20)) {
            for(rec in Until8pm_stream) {
                output setopcodes(rec, delete);
            lastPurgeDate := trunc(sysdate());
        }
    };
END;
```

Filter with WHERE Clause

Use the WHERE clause as a filter on an output window.

The example creates an input window named TradeWindow and an output window named TradeOutWindow.

The **SELECT** clause returns all (*) data rows from TradeWindow. The **WHERE** clause places a filter on the data when the share volume is less than 10,000. As a result, the project server processes all data rows when the TradeWindow contains more than 10,000 shares.

```
CREATE OUTPUT WINDOW TradeOutWindow
SCHEMA (
TS BIGDATETIME,
Symbol STRING,
Price MONEY(2),
Volume INTEGER)
PRIMARY KEY (TS)
AS
SELECT * from TradeWindow
WHERE TradeWindow.Volume > 10000;
```

MATCHING clause

Place a MATCHING clause on an output stream.

The example creates a schema named TradeSchema, then two input windows named InTrades and InTrades2, and an output stream named TradeOut that each reference TradeSchema.

TradeOut uses the MATCHING clause to retrieve rows that match over a one-second period.

```
CREATE OUTPUT STREAM TradeOut
SCHEMA TradeSchema
as
SELECT
FirstTrade.*
FROM
InTrades as FirstTrade,
InTrades2 as SecondTrade
MATCHING
[1 seconds: FirstTrade , SecondTrade ]
ON
FirstTrade.Symbol = SecondTrade.Symbol
;
```

The example attaches a File CSV Input adapter named csvInConn1 to InTrades, and a File CSV Input adapter named csvInConn2 to InTrades2. The example also attaches a File CSV Output adapter named csvOut to TradeOut to publish the matching results to a file, since data cannot be viewed in-stream.

Matching a Sequence of Events

Place MATCHING and WHERE clauses on output streams to produce a set of sequenced data.

The example creates three schemas: StocksSchema, OptionsSchema, and OutSchema. The example then creates an input window named InTrades that references StocksSchema; an input window named InOptions that references OptionsSchema; and two output streams named TradeOptMatch and TradeOptFilter that both reference OutSchema.

TradeOptMatch uses the **MATCHING** clause to retrieve rows that match and have the same trade symbol, over a one-second period. TradeOptFilter uses a **SELECT** statement to pull data from TradeOptMatch; a **WHERE** clause tells TradeOptFilter to output data from TradeOptMatch only where the product of 0.005 * TradeOptMatch.StockPrice is greater than the option price.

```
CREATE OUTPUT STREAM TradeOptMatch
       SCHEMA OutSchema
AS
       SELECT
   t.Ts as Ts,
   o.Ts as OptionTs,
   t.Symbol as Symbol,
   t.Price as StockPrice,
   t.Volume as StockVolume,
   o.StockSymbol as StockSymbol,
   o.OptionSymbol as OptionSymbol,
   o.Price as OptionPrice,
   o.Volume as OptionVolume
       FROM
   InTrades as t,
   InOptions as o
       MATCHING
    [1 seconds: t , o ]
       ON
    t.Symbol = o.StockSymbol
CREATE OUTPUT stream TradeOptFilter
       SCHEMA OutSchema
AS
 SELECT * FROM TradeOptMatch
   WHERE 0.005 * TradeOptMatch.StockPrice <
TradeOptMatch.OptionPrice
```

;

The example attaches a File CSV Input adapter named csvInConn1 to InTrades, and a File CSV Input adapter named csvInConn2 to InOptions. The example also attaches a File CSV Output adapter named outAdapter to TradeOptFilter to publish the filter results to a file, since data cannot be viewed in-stream.

Matching Non-Events

Place a MATCHING clause with a not (!) condition on an output stream.

The example creates a schema named TradeSchema, then creates an input window named InTrades and an output stream named TradeOut, both of which reference TradeSchema.

TradeOut uses MATCHING not (!) syntax to retrieve data for stocks that trade twice, but not three times in a 10-millisecond period.

```
CREATE OUTPUT STREAM TradeOut
SCHEMA TradeSchema
as
SELECT
SecondTrade.*
FROM
InTrades as FirstTrade,
InTrades as SecondTrade,
InTrades as ThirdTrade
MATCHING
[10 milliseconds: FirstTrade , SecondTrade, !ThirdTrade ]
ON
FirstTrade.Symbol = SecondTrade.Symbol = ThirdTrade.Symbol
;
```

The example attaches a File CSV Input adapter named csvInConnl to InTrades. The example also attaches a File CSV Output adapter named csvOut to TradeOut to publish the matching results to a file, since data cannot be viewed in-stream.

Row Time

Use the bigdatetime system column to retrieve row-insertion times.

The example creates a schema named TradeSchema.

The example creates the schema TradesWidthDelaySchema, and uses the **INHERITS** syntax to apply the structure of TradeSchema to TradesWidthDelaySchema with row delay.

The example creates an input window named TradeWindow, to which it attaches the File CSV Input adapter.

The example then creates an output window named TradesWithDelay that uses the structure defined in TradesWidthDelaySchema. The **SELECT** clause places a row delay on timestamp, symbol, price, and volume data rows. The row delay is defined as 10 milliseconds in the **HAVING** clause. The results are grouped by Symbol.

```
CREATE OUTPUT WINDOW TradesWithDelay SCHEMA TradesWidthDelaySchema
Primary Key deduced
as
SELECT
TradeWindow.Ts Ts,
TradeWindow.Symbol Symbol,
TradeWindow.Price Price,
TradeWindow.Volume Volume,
timeToMsec(TradeWindow.BIGROWTIME) - timeToMsec(TradeWindow.Ts)
as RowDelay
FROM
TradeWindow
GROUP BY
TradeWindow.Symbol
;
```

AUTOGENERATE Clause

Use the **AUTOGENERATE** clause in an input window to automatically generate values that function as primary keys for input data that does not have a natural primary key.

Note: Do not use the **AUTOGENERATE** with upserts. This might produce duplicate rows in a window, especially when the automatically-generated column is a primary key.

The example creates a schema named TradeSchema.

```
CREATE SCHEMA TradeSchema (
AutoGenId long,
Symbol STRING,
Price MONEY (4),
Volume INTEGER,
TradeTime DATE
);
```

The example then creates an input window named Trades that uses the schema TradeSchema and sets the AutoGenId as the primary key. Finally, the example uses the AutoGenId column.

```
CREATE INPUT WINDOW Trades
SCHEMA TradeSchema
PRIMARY KEY (AutoGenId)
AUTOGENERATE (AutoGenId);
```

The example concludes by attaching the XML Input Adapter to the input window named Trades to process the incoming stream data.

```
ATTACH INPUT ADAPTER xmlInConn1

TYPE xml_in

TO Trades

PROPERTIES

blockSize=1,

dir='../exampledata',

file='Trades.xml',

filePattern='*.xml',

safeOps=false,

skipDels=false;
```

CHAPTER 9 Module Examples

Event Steam Processor includes examples for creating and loading modules.

Note: The example syntax occasionally wraps due to space constraints. Wrapped lines should be entered on a single line.

CREATE MODULE

Create a module that can be added to a project later using the LOAD MODULE statement.

The example creates a module named Module1, identifying the input and output windows that are later defined in the **BEGIN-END** block.

CREATE MODULE Module1 IN rawStockFeed OUT infoByStockSymbol

In the **BEGIN-END** block, the example declares the parameter myparam, for which it sets a default value of 2. The example also creates a memory store named store1.

```
BEGIN
    DECLARE
        parameter integer myparam := 2;
    END;
    CREATE DEFAULT MEMORY STORE store1;
```

The example creates two schemas named inputSchema and outputSchema. It then creates an input window named rawStockFeed, which references inputSchema, and an output window named infoByStockSymbol, which references outputSchema. The function **getRecordCount()**, which is referenced later in the statement, is declared using a **DECLARE** block.

The output window infoByStockSymbol uses **SELECT** and **FROM** clauses to pull data from rawStockFeed. A **WHERE** clause places a filter on the data when the share volume is greater than the value set for myparam. The example concludes by closing the **BEGIN-END** block.

```
CREATE OUTPUT WINDOW infoByStockSymbol
SCHEMA outputSchema
PRIMARY KEY DEDUCED
DECLARE
integer recordCount:=1;
integer getRecordCount() {
return recordCount++;
}
END
AS
```

```
SELECT rawStockFeed.Symbol,
    avg(rawStockFeed.Price) AvgPrice,
    sum(rawStockFeed.Volume) Volume,
    count(rawStockFeed.Symbol) NumRecordsForSymbol,
    getRecordCount() TotalNumRecords,
    myparam as dummy
FROM rawStockFeed
WHERE rawStockFeed.Volume > myparam
    GROUP BY rawStockFeed.Symbol;
```

END;

Load Module

Import and load a module.

This example uses the **IMPORT** statement to load the module defined in the **CREATE MODULE** example, which is saved as module1.ccl.

The example loads module1.ccl using the **IMPORT** statement.

```
IMPORT 'module1.ccl';
```

The example creates two schemas named StocksSchema and ComputedStocksSchema, a default store named MyStore1, and a memory store named MyStore2.

The example then creates an input window named InStocks that references StocksSchema, and to which it attaches a File CSV Input adapter named csvInStocks.

The example uses the **LOAD MODULE** statement to load Module1, linking the input window identified within the module to InStocks, and referencing MyStore1. This example does not create a new output window, but assigns a new name (CompStocks2) to the window loaded from Module1. The example also sets a value for the myparam parameter declared in Module1.

```
LOAD MODULE Module1 AS Module1_instance_01
IN rawStockFeed = InStocks
OUT infoByStockSymbol = CompStocks2
Parameters myparam = 1000
STORES store1=MyStore1;
```

The example creates an output window named myw2 that references ComputedStocksSchema. **SELECT** all (*) syntax outputs all data processed by CompStocks2 to myw2.

CHAPTER 10 Advanced Examples

Event Stream Processor includes advanced programming examples that incorporate a variety of CCL elements.

Note: The example syntax occasionally wraps due to space constraints. Wrapped lines should be entered on a single line.

Portfolio Valuation

Compute volume-weighted average prices on a stock portfolio.

The example creates an input window named PriceFeed and an output window named VWAP. VWAP outputs the results of the volume-weighted average price of the trade values processed by PriceFeed. The results are grouped by Symbol. The **cast** function converts share values to float.

The example creates an input window named Positions and an output window named IndividualPositions. IndividualPositions creates a join between Positions and VWAP using their symbol values.

```
CREATE OUTPUT WINDOW IndividualPositions
SCHEMA (BookId STRING, Symbol STRING, CurrentPosition FLOAT,
AveragePosition FLOAT)
PRIMARY KEY (BookId, Symbol) AS
SELECT Positions.BookId AS BookId, Positions.Symbol AS
Symbol,
(VWAP.LastPrice * cast(FLOAT ,Positions.SharesHeld)) AS
CurrentPosition,
(VWAP.VWAP * cast(FLOAT ,Positions.SharesHeld)) AS
AveragePosition
FROM Positions JOIN VWAP
ON Positions.Symbol = VWAP.Symbol;
```

The example creates an output window named ValueByBook, which uses **SELECT** and **FROM** clauses to pull data from IndividualPositions using book ID values. ValueByBook groups the data by book ID.

```
CREATE OUTPUT WINDOW ValueByBook
SCHEMA (BookId STRING, CurrentPosition FLOAT, AveragePosition
FLOAT)
PRIMARY KEY DEDUCED AS
SELECT IndividualPositions.BookId AS BookId,
sum(IndividualPositions.CurrentPosition) AS CurrentPosition,
sum(IndividualPositions.AveragePosition) AS AveragePosition
FROM IndividualPositions
GROUP BY IndividualPositions.BookId;
```

The example concludes by attaching a File XML Input adapter named Adapter1 to PriceFeed, and another File XML Input adapter named Adapter2 to Positions.

Trades Log

Use a Flex stream to manually delete data from windows.

The example creates a **MEMORY** store named store1, then two input windows named Trades and Trades_truncate that reference store1.

The example attaches a File CSV Input adapter named Adapter1 to Trades. The adapter reads sample data from the file pstrades1.xml in the exampledata folder, and publishes the information to Trades.

```
ATTACH INPUT ADAPTER Adapter1

TYPE xml_in TO Trades

PROPERTIES

dir = '../exampledata' ,

file = 'pstrades1.xml' ;
```

The example creates a Flex statement named Ccl_2_Trades_log that operates on Trades and Trades_truncate, producing an output window named Trades_log. Using a **DECLARE** block within the Flex statement, the example declares two longs to store the lowest and the highest sequence number produced in the example so far.

```
CREATE FLEX Ccl_2_Trades_log
IN Trades, Trades_truncate
OUT OUTPUT WINDOW Trades_log
SCHEMA (SequenceNumber LONG, GDOpcode INTEGER, Id INTEGER,
Symbol STRING, TradeTime DATE, Shares INTEGER, Price
MONEY(4))
PRIMARY KEY (SequenceNumber)
STORE storel
BEGIN
DECLARE
```

```
LONG low;
LONG high;
```

END;

An **ON** clause executes the code below anytime a record comes through on the Trades window. A series of **if**, **else**, and **while** conditions tell the project server that, if this is the first record being seen by the Flex stream, it should initialize the high and low sequence numbers. The example uses an iterator to scan all of the records in the Trades_log to find the lowest and highest sequence numbers stored in the log. Once the example has finished iterating through Trades_log, the highest sequence number that exists in the log and the lowest sequence number are stored, and the iterator is deleted.

```
ON Trades {
    ł
        LONG sn;
        /* on the first record, initialize the low, high record
        numbers */
        if (isnull(high))
                for ( Trades_log in Trades_log_stream )
                        if (isnull (high))
                               high := 0; low := 9223372036854775807;
                        sn := Trades_log.SequenceNumber;
                        if (sn > high)
                                 high := sn;
                        if (sn < low)
                                 low := sn;
              /* If high is still null there no records in log stream
                if (isnull(high))
                        high := -1; low := 0;
        /* output the incoming record with a record number + opcode
        prepended */
        high := high + 1
        output [SequenceNumber = high; |
        GDOpcode = getOpcode(Trades);
        Id=Trades.Id;
        Symbol=Trades.Symbol;
        TradeTime=Trades.TradeTime;
        Shares=Trades.Shares;
        Price=Trades.Price;
        1:
```

} ;

The example increments the highest sequence number by 1, and assigns this sequence number to the current trade it is processing. For the first record, the sequence number is 0

```
high:=(high+ cast(LONG ,1));
    output [SequenceNumber=high; |GDOpcode=getOpcode(Trades);
        Id=Trades.Id; Symbol=Trades.Symbol;
        TradeTime=Trades.TradeTime; Shares=Trades.Shares;
Price=Trades.Price; ];
    }
```

};

An **ON** clause executes this code anytime a record comes through on the Trades_truncate window:

```
ON Trades_truncate {
    {
        LONG i;
        [LONG SequenceNumber; |INTEGER GDOpcode; INTEGER Id;
        STRING Symbol; DATE TradeTime; INTEGER Shares; MONEY(4)
Price; ] outrec;
```

A series of **if** and **while** conditions provides the format for output. The example gets the sequence number that was provided on Trades_truncate. All records with sequence numbers lower than this number are removed from the trades log. If the sequence number requested is larger than or equal to the largest sequence number in the trades log, the example removes all but the latest record from the trades log.

The example creates a record with an opcode of 13 (**SAFE DELETE**) for each sequence number lower than the value provided. Safe delete means the record is deleted from all subsequent windows if it exists; no error occurs if it does not exist.

```
outrec:=[SequenceNumber=low; |
GDOpcode=cast(INTEGER ,null);
Id=cast(INTEGER ,null);
Symbol=cast(STRING ,null);
TradeTime=cast(DATE ,null);
Shares=cast(INTEGER ,null);
```

```
Price=cast(MONEY(4),null); ];
setOpcode(outrec,13);
output outrec;
low:=(low+ cast(LONG ,1));
}
}
};
END;
```

Vectors and Dictionaries

Using a vector and dictionary data structure in SPLASH.

This example implements an OUTPUT AFTER logic that accumulates N Trades per Symbol before the rows are outputted for further processing. A data structure combining a dictionary and a vector caches the rows for every symbol until there is at least N rows for a Symbol. N is controlled by the parameter NoOfRows.

To test this model, run it, view the DelayedTrades stream in the stream viewer and manually load input into the Trades stream. You will see rows in the stream viewer only after you insert N trades for a symbol.

```
DECLARE
    integer NoOfRows := 3;
END;
CREATE SCHEMA TradeSchema
    (Id long, Symbol STRING, Price MONEY(4), Volume INTEGER,
TradeTime DATE);
CREATE INPUT STREAM Trades SCHEMA TradeSchema;
CREATE FLEX DelayedTrades Flex
IN Trades
OUT OUTPUT STREAM DelayedTrades
    SCHEMA TradeSchema
BEGIN
   DECLARE
        //Data structure combining a dictionary and a vector
        dictionary(string, vector(typeof(Trades))) cache;
    END;
    ON Trades {
        /*Get the reference to the vector associated with a Symbol
        from the cache.*/
       vector(typeof(Trades)) symbolTrades := cache[Trades.Symbol];
        if(isnull(symbolTrades)){
            /*Create a new vector for this symbol.
            Note that you have to use a new to create a vector or
```

```
dictionary if it is not directly defined in a global or
            local declare/end block. In this example the cache
            dictionary does not have to be newed because it is
            directly defined in the local declare/end block but the
            vector inside the dictionary is not.*/
            symbolTrades := new vector(typeof(Trades));
            //Add the current row to the vector.
            push back(symbolTrades, Trades);
            //Assign the vector to the cache for the current Symbol.
            cache[Trades.Symbol] := symbolTrades;
            exit;
        } else {
          /*There is a vector already available for the Symbol, so
            insert the current row. Note that you don't have to
            assign the vector back into the dictionary because the
            vector symbolTrades is a reference to the corresponding
            vector in the dictionary.*/
            push back(symbolTrades, Trades);
        }
        //The vector has reached size N.
        if(size(symbolTrades) = NoOfRows) {
            //Iterate through the rows and output them.
            for(rec in symbolTrades) {
                output rec;
            }
            //Prepare for the next N Rows. Clear the vector.
            resize(symbolTrades, 0);
        }
    };
END;
```

Index

adapter examples adapter data with opcodes 5 ADAPTER START GROUPS statement 4 ATTACH ADAPTER statement 3 Database Input Adapter 7 Database Input Adapter with polling 9 Database Output Adapter 8 File CSV Output adapter 6 schema inheritance 4 advanced examples dictionaries 61 portfolio valuation using vwap() 57 SPLASH 61 trades log 58 vectors 61 auto generate 52

D

data selection examples 41, 47, 48, 52 AGING column 41 AGING column with time option 42 data aggregation with filter 43 filter with WHERE clause 49 GROUP BY clause with last() function 43 **KEEP ALL clause 46 KEEP** clause 45 **KEEP** clause with AGING clause 45 **KEEP LAST clause 46** MATCHING clause 49 matching non-events 51 matching sequences of events 50 row time retrieval 51 DECLARE block examples declaring a function 39 parameter declaration 40

F

Flex examples average trade price with timer 33 data management with Flex streams 31 event cache 35

multiple streams and inputs 32 SPLASH with getOpcode 37 SPLASH with if/then/else 36 variables in the DECLARE BLOCK 34 function examples aggregate functions 24 bitand() 24 bitmask() 24 bitor() 24 bitshiftleft() 24 bitshiftright() 24 bitwise functions 24 **CREATE LIBRARY statement 23** data aggregation with vwap() 25, 42 first() 24 last() 24 max() 24min() 24

J

jumping window 19

Κ

KEEP PER clause 47 KEEP UNTIL Clause 48

Μ

module examples CREATE MODULE 55 load module 56

Ρ

parameters 40

S

store examples default, memory, and log stores 27 prepay biller application 27 Index

stream and window examples delta stream 14 input and local streams 13 join streams 16 join windows 15 local windows and output windows 14 outer join 17 stream splitting 20 union streams 18

W

window jumping 19