

**Examples Guide** 

# SAP Sybase Event Stream Processor 5.1 SP02

DOCUMENT ID: DC01683-01-0512-01

LAST REVISED: April 2013

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## CHAPTER 1 Learning CCL by Example

This guide is intended as a companion reference to the CCL examples included with SAP® 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 1: Learning CCL by Example

## 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 <code>csvInConn1</code>, but you can assign it any name. The <code>TYPE</code> requirement refers to the adapter ID, which is unique to the adapter. The ID for the File CSV Input adapter is <code>dsv\_in</code>. 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:

```
win1,i,1,abc, row1
win1,i,2,zzzz, row2
win1,i,3,dfp, row3
win1,d,1,abc, row1
win1,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 csvInConn1
  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 ,
    safeOps = FALSE , skipDels = FALSE ,
                                                dateFormat = '%Y/%m/%d
%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' ;
```

## **SAP HANA Output Adapter**

Use the SAP HANA Output adapter to send data from Event Stream Processor to an SAP HANA database.

#### Prerequisites

To run this example, create a table named HANARANDOM in the SAP HANA database. The table should include these columns:

Column	Datatype
RANDOMINT	INTEGER

Once you have created the table, define an Open Database Connectivity (ODBC) data source that points to your HANA server.

Finally, configure the services.xml file in <ESP\_HOME>/bin using the following example as a model for configuration. The DriverLibrary parameter for this example (esp\_db\_odbc\_lib) works only for Windows. Use esp\_db\_odbc64\_lib for all other platforms. Replace the hanadatasource from this example with the data source you specified when you created the ODBC datasource. Also replace the HANA\_USER and password from this example with your own unsername and password:

The table is automatically populated with data from an input adapter named RandomIn.

See the Adapters Guide for more information about how to set up the SAP HANA Output adapter

#### Example

The example creates a schema named HANARandom, followed by an input stream named Newstream that references HANARandom. Newstream attaches to a RandomIn input adapter. The RandomIn Input adapter provides random data as input to Newstream. Newstream also attaches to an SAP HANA Output adapter which uses the data provided by RandomIn to populate the database you set up as a prerequisite. The CCL code for this example is:

```
CREATE SCHEMA HANARANDOM (RANDOMINT integer);
CREATE INPUT STREAM NEWSTREAM SCHEMA HANARANDOM;
ATTACH INPUT ADAPTER RandomIn TYPE randomtuplegen_in TO NEWSTREAM
PROPERTIES RowCount=10;
```

## **CHAPTER 2: Adapters Examples**

ATTACH OUTPUT ADAPTER HANAOut TYPE hana\_out TO NEWSTREAM PROPERTIES service='hanaservice', table='HANARANDOM';

## 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
     InStocks.Ts = InOptions.Ts ;
    Primary Key (Ts)
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
    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.

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 xmlInConn1

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 Processorr. 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 Schema1 and OutSchema. The example then creates an input window named win1 that references Schema1, and an output window named OutWin that references OutSchema. Manually load data into win1.

```
CREATE INPUT WINDOW win1 SCHEMA Schema1
    PRIMARY KEY (fcol5)
    KEEP ALL
;

CREATE OUTPUT WINDOW OutWin Schema OutSchema
PRIMARY KEY DEDUCED
AS

SELECT a.intcol1,
    a.intcol2,
    SC1.intdiffj (a.intcol1, a.intcol2) as library_int,
    a.fcol5,
    a.stringcol1,
    a.stringcol2,
    SC1.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.

```
Bit Mask
                             INTEGER,
                             INTEGER,
INTEGER
    Bit And
    Bit Or
);
    CREATE Input Window InNumbers
    SCHEMA IntNumbersSchema
    Primary Key (IntNumber);
     CREATE OUTPUT WINDOW OutNumbers
     SCHEMA ResultNumbersSchema
        PRIMARY KEY ( IntNumber)
        AS
       SELECT
         bitshiftleft(i.IntNumber, 2) as IntNumber, bitshiftleft(i.IntNumber, 2) as Bit_Shift_Left, bitshiftright(i.IntNumber, 2) as Bit_Shift_Right, bitand(i.IntNumber, 4) as Bit_Mask, bitand(i.IntNumber, 4)
         bitmask(u, 4)
bitand(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
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 (Account Summaries Join. CDRs Call Duration) AS Call Count
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:
                        Ts=TradeWindow.Ts; |
               output [
                 Symbol=TradeWindow.Symbol;
                TotalPrice = TradeWindow.Price * TradeWindow.Volume;
                    Counter =1; 1;
              break;
           case update:
                 output [ Ts=TradeWindow.Ts; |
                 Symbol=TradeWindow.Symbol;
                TotalPrice = TradeWindow.Price * TradeWindow.Volume;
                    Counter = 0; ];
```

```
break;
case delete:
break;
Default:
break;
} ;END;
CREATE OUTPUT WINDOW OutWin
Schema Tutelage Primary Key deduced
as
Select o1.Symbol as Symbol,
Sum(o1.TotalPrice) as TotalPrice,
Sum(o1.Counter) as Counter
from OutWin1 o1
Group by o1.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.

```
CREATE FLEX FlexControlStream
IN ControlMsg
OUT OUTPUT WINDOW SimpleOutput
SCHEMA ( a integer, b string, c integer)
PRIMARY KEY ( a)
BEGIN
ON ControlMsg
{
    if ( ControlMsg.Msg = 'set')
{ThresholdValue:=ControlMsg.Value;}
```

```
output [a=ControlMsg.Value; b=ControlMsg.Msg;
c=ThresholdValue; |];
    }
;
END
;
```

Finally, the example creates two ATTACH ADAPTER instances named <code>csvInCntMsg</code> and <code>csvInConn1</code> using the File CSV Input adapter. In the first instance, the adapter is attached to <code>ControlMsg</code> and assigned to <code>RunGroup1</code>. In the second instance, the adapter is attached to <code>TradeWindow</code> and assigned to <code>RunGroup2</code>. 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.

```
Else if ( TradeWindow.Price > 10) {
            if ( TradeWindow.Price * TradeWindow.Volume < 10000)
{ output (TradeWindow);}
}</pre>
```

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.

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) {
output (TradeWindow); }
                break;
            default: // price 100 or bigger
              if ( TradeWindow.Price * TradeWindow.Volume < 1000000)
{ 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**

# 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() + 360000000

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 <code>VwapWindow</code>, which outputs the results of the volume-weighted average price of the trade values processed by <code>TradeWindow</code>. The results are grouped by <code>Symbol</code>. The <code>HAVING</code> clause places a filter condition on <code>TradeWindow</code> that tells the project server to publish <code>vwap</code> results only when the sum of all <code>Volume</code> values for a <code>Symbol</code> 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);
```

#### **CHAPTER 8: Data Selection Examples**

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 <code>TradesWithDelay</code> that uses the structure defined in <code>TradesWidthDelaySchema</code>. The <code>SELECT</code> clause places a row delay on timestamp, symbol, price, and volume data rows. The <code>HAVING</code> clause references the <code>RowDelay</code> column in the results of the query by not specifying a window name. The <code>HAVING</code> 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.

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 Trades Schema and an input stream named Trades that references Trades Schema.

```
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 <code>Until8PM\_Flex</code> that operates on <code>Trades</code> and produces an output window named <code>Until8PM</code>. The example deletes all previous rows every five seconds, and purges all the data in <code>Until8PM</code> 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.

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  $0.005^{\circ}$ 

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 Stock Volume,
   o.StockSymbol as StockSymbol,
   o.OptionSymbol as OptionSymbol,
   o.Price as OptionPrice,
   o. Volume as Option Volume
       FROM
   InTrades as t,
   InOptions as o
       MATCHING
    [1 seconds: t , o ]
   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.

The example attaches a File CSV Input adapter named csvInConn1 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 AUTOGENERATE clause to automatically generate values for 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',
file='Trades.xml',
safeOps=false,
skipDels=false;
```

**CHAPTER 8: Data Selection Examples** 

# 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
```

#### **CHAPTER 9: Module Examples**

```
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.

```
CREATE OUTPUT WINDOW VWAP

SCHEMA (Symbol STRING, LastPrice FLOAT, VWAP FLOAT, LastTime DATE)

PRIMARY KEY DEDUCED AS

SELECT PriceFeed.Symbol AS Symbol,

PriceFeed.Price AS LastPrice,

(sum((PriceFeed.Price * cast(FLOAT, PriceFeed.Shares))) /

cast(FLOAT, sum(PriceFeed.Shares))) AS VWAP,

PriceFeed.TradeTime AS LastTime

FROM PriceFeed

GROUP BY PriceFeed.Symbol;
```

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.

```
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 {
    {
        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;
```

```
} ;
```

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  ${\tt ON}$  clause executes this code anytime a record comes through on the  ${\tt Trades}$  truncate window:

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.

```
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;
```

# **Dictionary of Dictionaries**

This example uses one dictionary to sort incoming data for entry into other dictionaries.

This sample shows a flex stream that uses a dictionary to index other dictionaries. The input data comes from a CSV file, ticks.csv. The records are inserted into an input window named TickIn using a CSV File Adapter. Each record describes a stock sale: it includes the number of shares sold, the symbol of the stock, and the sector of the market (e.g. software) to which the stock belongs. The first dictionary uses the market sector to select (or create) a dictionary and that dictionary uses the symbol to store the record in a cache variable. Every 60 seconds the contents of the cache are sent to the output stream, and removed from the cache.

To check the content of the cache,

1. Enter esp\_client -p localhost:9786/default/project\_name -c studio:studio at the system prompt.

- 2. Enter trace mode on at the esp\_client> prompt.
- **3.** Enter ex `var` `outstream` `cache` at the esp\_client> prompt.

After sixty seconds the data are sent to the output stream and removed from the cache.

```
CREATE INPUT WINDOW TickIn SCHEMA (segnum integer, sector
string, symbol string, volume integer)
PRIMARY KEY (segnum);
CREATE FLEX flex1
IN TickIn
OUT OUTPUT STREAM outstream SCHEMA (sector string, symbol
string, volume integer)
BEGIN
DECLARE
typedef[string sector; string symbol; | integer volume] outrec;
dictionary(string, dictionary(string, integer)) cache;
END;
ON TickIn
    /* Storing data in a dictionary */
    dictionary(string,integer) symcache;
   integer prevTotalVolume := 0;
    symcache:=cache[TickIn.sector];
   /* Check to see if there is a dictionary assigned for the sector,
if not create a new
     * dictionary
     * /
    if(isnull(symcache))
        symcache := new dictionary(string,integer);
        cache[TickIn.sector]:=symcache;
    } else {
        prevTotalVolume := symcache[TickIn.symbol];
    symcache[TickIn.symbol]:= prevTotalVolume + TickIn.volume;
};
EVERY 60 SECONDS
    /* Displaying the content of the dictionary */
    for (sector key in cache)
        dictionary(string,integer) symcache;
        /* Here symcache is a reference variable so deleting or
modifying the
         * content of symcache will modify the actual dictionary
content
        symcache:=cache[sector key];
        for(symbol key in cache[sector key])
            outrec rec :=[
            sector = sector key;
```

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```
symbol = symbol key;
            volume = symcache[symbol key];
            ];
            output setOpcode(rec,insert);
        }
    }
    /* Deleting the content of the dictionary */
    for(sector key in cache)
        clear(cache[sector key]);
    clear (cache);
};
END;
ATTACH INPUT ADAPTER csvInConn1
TYPE dsv in
TO TickIn
PROPERTIES
  blockSize=1,
  dateFormat='%Y/%m/%d %H:%M:%S',
  delimiter=',',
  dir='../exampledata',
  expectStreamNameOpcode=false,
  fieldCount=0,
  file='tick.csv',
  filePattern='*.csv',
  hasHeader=false,
  safeOps=false,
  skipDels=false,
  Pollperiod=2,
  timestampFormat='%Y/%m/%d %H:%M:%S';
```

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