



Examples Guide

Sybase Event Stream Processor

5.0

DOCUMENT ID: DC01683-01-0500-01

LAST REVISED: August 2011

Copyright © 2011 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.

To order additional documents, U.S. and Canadian customers should call Customer Fulfillment at (800) 685-8225, fax (617) 229-9845.

Customers in other countries with a U.S. license agreement may contact Customer Fulfillment via the above fax number. All other international customers should contact their Sybase subsidiary or local distributor. 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 Sun Microsystems, Inc. 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	4
Adapter Data with Opcodes	5
File CSV Output Adapter	6
Database Input Adapter	6
Database Output Adapter	8
Database Input Adapter with Polling	9
CHAPTER 3: Stream and Window Examples	11
Streams	11
Local Windows and Output Windows	12
Delta Stream	12
Join Windows	13
Join Streams	14
Outer Join	15
Union Streams	16
Stream Splitting	17
CHAPTER 4: Function Examples	19
CREATE LIBRARY statement	19
Aggregate Functions	20
Bitwise Functions	20
Data Aggregation	21

CHAPTER 5: Store Examples	23
STORES	23
Prepay Biller	23
CHAPTER 6: Flex Examples	27
Data Management with Flex Streams	27
Multiple Inputs	28
Average Trade Price with Timer	29
Variables in the DECLARE Block	30
Event Cache	31
SPLASH with if/then/else	32
SPLASH with getOpcode	33
CHAPTER 7: DECLARE Block Examples	35
CCL Function	35
Parameter Declaration	36
CHAPTER 8: Data Selection Examples	37
AGING Column	37
AGING Column with Time Option	38
Data Aggregation	38
Data Aggregation with Filter	39
GROUP BY Clause with last() Function	39
KEEP Clause	41
KEEP Clause with AGING Clause	41
KEEP ALL Clause	42
KEEP LAST clause	42
Filter with WHERE Clause	43
MATCHING clause	43
Matching a Sequence of Events	44
Matching Non-Events	45

Row Time	45
CHAPTER 9: Module Examples	47
CREATE MODULE	47
Load Module	48
CHAPTER 10: Advanced Examples	49
Portfolio Valuation	49
Trades Log	50
Index	55

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\examples`. 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:

```
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 Adapter
ATTACH INPUT ADAPTER csvInConn1
  TYPE ds_v_in
```

```

TO win1
PROPERTIES expectStreamNameOpcode = TRUE ,
dir='$ProjectFolder/../../data',
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

Column	Datatype	Value
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:

```
<Service Name="dbExample" Type="DB">
    <Parameter
Name="DriverLibrary">esp_db_jdbc_sybase_lib</Parameter>
    <Parameter Name="Host">mydbserver</Parameter>
    <Parameter Name="Port">5000</Parameter>
    <Parameter Name="User">test4</Parameter>
    <Parameter Name="Password">password</Parameter>
    <Parameter Name="Database">interpubs</Parameter>
    <Parameter Name="ConnectionString"></Parameter>
    <Parameter Name="ConnectionPoolSize">-1</Parameter>
</Service>
```

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:

```
<Service Name="dbExample" Type="DB">
    <Parameter
Name="DriverLibrary">esp_db_jdbc_sybase_lib</Parameter>
    <Parameter Name="Host">mydbserver</Parameter>
    <Parameter Name="Port">5000</Parameter>
    <Parameter Name="User">test4</Parameter>
    <Parameter Name="Password">password</Parameter>
    <Parameter Name="Database">interpubs</Parameter>
    <Parameter Name="ConnectionString"></Parameter>
    <Parameter Name="ConnectionPoolSize">-1</Parameter>
</Service>
```

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

Column	Datatype	Value
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:

```
<Service Name="dbExample" Type="DB">
    <Parameter
Name="DriverLibrary">esp_db_jdbc_sybase_lib</Parameter>
    <Parameter Name="Host">mydbserver</Parameter>
    <Parameter Name="Port">5000</Parameter>
    <Parameter Name="User">test4</Parameter>
    <Parameter Name="Password">password</Parameter>
    <Parameter Name="Database">interpubs</Parameter>
    <Parameter Name="ConnectionString"></Parameter>
    <Parameter Name="ConnectionPoolSize">-1</Parameter>
</Service>
```

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' ;
```


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;
```

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

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

`TradeOutputStream` 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 TradeOutputStream
    PROPERTIES
        dir = '$ProjectFolder/../../output' , file = 'streams.csv' ,
        outputBase = TRUE ,      hasHeader = TRUE , runtimeDir = 'c:/esp/
        output' ;
```

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 `bigdatetime` 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.

Stream Splitting

Use multiple output windows to perform stream splitting.

Stream splitting allows you to route data from one stream to multiple streams.

The example creates a schema named `TradeSchema` and applies that schema to the input window `TradeWindow`.

The example then creates three output windows named `OutMyTrades`, `OutBigTrades`, and `OutOtherTrades` that split the data from `TradeWindow` between them.

```
CREATE OUTPUT WINDOW OutMyTrades
  SCHEMA TradeSchema
  PRIMARY KEY (Ts)
AS
  SELECT * from TradeWindow
  WHERE TradeWindow.Symbol IN ('IBM', 'EBAY') ;
```

`OutMyTrades` outputs data from `TradeWindow` with the symbols IBM or EBAY.

```
CREATE OUTPUT WINDOW OutBigTrades
  SCHEMA TradeSchema
  PRIMARY KEY (Ts)
AS
  SELECT * from TradeWindow
  WHERE TradeWindow.Price * TradeWindow.Volume > 100000 ;
```

`OutBigTrades` outputs data from `TradeWindow` where the product of `TradeWindow.Price * TradeWindow.Volume` is greater than 100,000.

```
CREATE OUTPUT WINDOW OutOtherTrades
  SCHEMA TradeSchema
  PRIMARY KEY (Ts)
AS
  SELECT * from TradeWindow
  WHERE NOT (( TradeWindow.Price * TradeWindow.Volume > 100000 )
    OR (TradeWindow.Symbol IN ('IBM', 'EBAY') )
  )
;
```

`OutOtherTrades` outputs all data sets that do not meet the conditions placed on the two previous output windows.

The example concludes by attaching the File CSV Input adapter to `TradeWindow` to process the incoming stream data.

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 `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.intcoll,  
            a.intcol2,  
            SC1.intdiffj (a.intcoll, a.intcol2)as library_int,  
            a.fcol5,  
            a.stringcoll,  
            a.stringcol2,  
            SC1.stringaddj(a.stringcoll, 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
    i.IntNumber          as 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 Bit_And,
    bitor(i.IntNumber, 4)   as Bit_Or
FROM
    InNumbers i;
ATTACH INPUT ADAPTER InAdapter
TYPE dsv_in
TO InNumbers
PROPERTIES
    dir='$ProjectFolder/../../data',
    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
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 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; ];
```

```

        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 OutWin1 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.

```

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 `csvInCntMsg` and `csvInConn1` 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.

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

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;
```

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.

```

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;
```

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
```

```

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`.

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 `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 KeepAllWindows, which uses the **KEEP ALL** clause to retain all data from TradeWindow and group the results by Symbol.

```

CREATE OUTPUT WINDOW KeepAllWindows
    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`.

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 `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 `bigdatettime` 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
;
```

Event Stream 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.

```
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.

```
CREATE FLEX Ccl_2_Trades_log
  IN Trades, Trades_truncate
  OUT OUTPUT WINDOW Trades_log
  SCHEMA (sequenceNumber LONG, opcode INTEGER, Id INTEGER,
    Symbol STRING, TradeTime DATE, Shares INTEGER, Price
MONEY(4))
  PRIMARY KEY (sequenceNumber)
  STORE store1
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 {
{
    LONG sn;
    if ((high is null))
    {
        Trades_log_iterator:=getIterator(Trades_log_stream);
        Trades_log:=getNext(Trades_log_iterator);
        if ( not ((Trades_log is null)))
        {
            high:=cast(LONG ,0);
            low:=9223372036854775807;
        }
    }
    else
    {
        high:=cast(LONG ,-1);
        low:=cast(LONG ,0);
    }
    while ( not ((Trades_log is null)))
    {
        sn:=Trades_log.sequenceNumber;
        if ((sn> high))
        {
            high:=sn;
        }
        if ((sn< low))
        {
            low:=sn;
        }
        Trades_log:=getNext(Trades_log_iterator);
    }
    deleteIterator(Trades_log_iterator);
}
}
```

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; |opcode=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 opcode; 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.

```
i:=Trades_truncate.sequenceNumber;
  if ((high> cast(LONG ,0)))
  {
    if ((i>= high))
      i:=(high- cast(LONG ,1));
    if (((low<= i) and (i< high)))
    {
      while ((low<= i))
      {
```

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; |
opcode=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;
```


Index

A

- adapter examples
 - adapter data with opcodes 5
 - ADAPTER START GROUPS statement 4
 - ATTACH ADAPTER statement 3
 - Database Input Adapter 6
 - Database Input Adapter with polling 9
 - Database Output Adapter 8
 - File CSV Output adapter 6
 - schema inheritance 4
- advanced examples
 - portfolio valuation using vwap() 49
 - trades log 50

D

- data selection examples 37
 - AGING column 37
 - AGING column with time option 38
 - data aggregation with filter 39
 - filter with WHERE clause 43
 - GROUP BY clause with last() function 39
 - KEEP ALL clause 42
 - KEEP clause 41
 - KEEP clause with AGING clause 41
 - KEEP LAST clause 42
 - MATCHING clause 43
 - matching non-events 45
 - matching sequences of events 44
 - row time retrieval 45
- DECLARE block examples
 - declaring a function 35
 - parameter declaration 36

F

- Flex examples
 - average trade price with timer 29
 - data management with Flex streams 27
 - event cache 31
 - multiple streams and inputs 28
 - SPLASH with getOpcode 33

- SPLASH with if/then/else 32
- variables in the DECLARE BLOCK 30

- function examples
 - aggregate functions 20
 - bitand() 20
 - bitmask() 20
 - bitor() 20
 - bitshiftleft() 20
 - bitshiftright() 20
 - bitwise functions 20
 - CREATE LIBRARY statement 19
 - data aggregation with vwap() 21, 38
 - first() 20
 - last() 20
 - max() 20
 - min() 20

M

- module examples
 - CREATE MODULE 47
 - load module 48

P

- parameters 36

S

- store examples
 - default, memory, and log stores 23
 - prepay biller application 23
- stream and window examples
 - delta stream 12
 - input and local streams 11
 - join streams 14
 - join windows 13
 - local windows and output windows 12
 - outer join 15
 - stream splitting 17
 - union streams 16

