

Sports Arbitrage Bettor Final Report

CSEE 4840: Embedded Systems Design

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1 Overview

The primary purpose of this project is to implement a hardware-accelerated arbitrage detector using a Field-Programmable Gate Array (FPGA). Particularly, our system detects combinations of bets on NBA games that result in guaranteed profit, i.e. are arbitrage opportunities, using real-time data.

1.1 Arbitrage Betting

Arbitrage betting is a strategy where bettors can place multiple bets on the same event to guarantee a profit no matter the result. This takes advantage of different sportsbooks offering different odds on the same event. These odds periodically update before events and while events are underway, which means bettors must act quickly when arbitrage opportunities present themselves. By using custom hardware on the FPGA to execute multiple arbitrage calculations simultaneously, we can achieve significantly lower latency compared to software-based solutions.

1.2 Terms

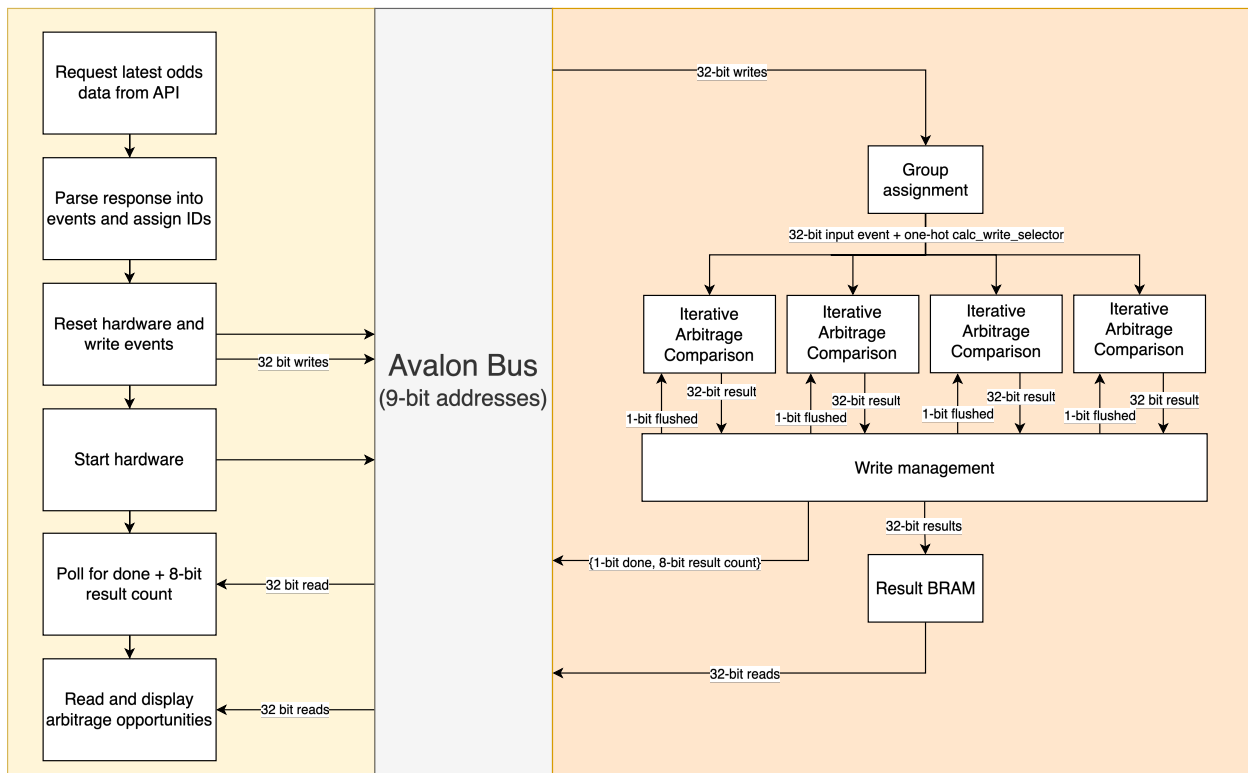
Money Line Bets: A money line bet, or head-to-head bet, is a wager on which of the two teams the bettor expects to win, regardless of the margin of victory.

Decimal Odds: Decimal odds are a format of betting odds that represent the total amount one will receive if a bet is successful, including the original stake. They are given as floating point values that range from around 1.001 (representing 1/1000) to 1001 (representing 1000/1).

2 System Block Diagram

2.1 Overall Structure

Data scraping and parsing/formatting data takes place in software, with the arbitrage calculations occurring in custom hardware. Each betting opportunity (henceforth referred to as as "event") is represented as a 32-bit struct, which our software prepares a buffer of and writes to our hardware. From there our custom hardware groups these structs by game id, and performs a series of arbitrage calculations, comparing each potential pair of them before sending any results back to hardware as 32 bit result structs.



2.2 Workflow Description

Our program begins by using the python requests library to call a betting data API (elaborated in Section 3.1 Data Acquisition) to collect scraped data from various sports betting websites. We organize this raw data into a list of our 32-bit event representation, then send the data to the hardware via calls to `ioctl()`, defined in our device driver. Our driver supports writes, which reset the hardware, write events, and signal the hardware to begin; and reads, which poll for the hardware finishing then consume the results. Once populated and started, our custom hardware runs a series of calculations in parallel to search for arbitrage opportunities, and makes any results available for the driver to read and copy to userspace. Then, in software, we retrieve and output the arbitrage results.

3 Pre-Processing in Software

3.1 Data Acquisition

To access sportsbook data, we query an odds API in Python. The website the-odds-api provides historical data and real-time odds data in a JSON format. Particularly, we fetch NBA betting data for head-to-head bets provided by bookies in the United States for the current day. A sample of the data is shown below, with some fields omitted.

GameID	Home Team	Away Team	Bookmaker	Outcome	Price
eef78bee2f630d615486f953ca851264	Cavaliers	Grizzlies	DraftKings	Cavaliers	1.05
eef78bee2f630d615486f953ca851264	Cavaliers	Grizzlies	DraftKings	Grizzlies	12.0

Table 1: Cleveland Cavaliers vs Memphis Grizzlies (Subset of Betting Outcomes)

3.2 Data Parsing

Once the data is fetched, the raw JSON file is transformed to a new csv file with the following standardized format:

```
| Game ID | Home Team | Away Team | Bookmaker ID | Bookmaker Title | Outcome
              Name | Outcome Price |
```

3.2.1 Game and Bookie Encoding

To facilitate communication with the hardware, we maintain a mapping of actual game IDs to simple game IDs in software, with valid game IDs ranging from 0 to 15. Similarly, we map bookmaker names to bookie IDs, where valid bookie IDs also range from 0 to 15.

3.2.2 Conversion to Fixed Point

The odds API provides odds as floating point values. Due to the complexities and performance risks of performing floating-point operations in hardware with the floating point IP, we instead convert these values into a 20-bit fixed-point representation.

We use the first 10 bits for the integer portion and the latter 10 for the decimal portion. This split ensures that we have sufficient range to cover the expected odds values from the API, while still maintaining acceptable precision for the decimal portion. We compared calculations using our fixed-point representation in software against floating-point-only versions, and found that their results always matched and were well within the precision needed for arbitrage comparisons. The C implementation for these conversions are given below: Note that `FIXED_POINT_FRACTIONAL_BITS` is defined as 10, and `fixed_point_t` as a `uint32_t`.

Algorithm 1 `double_to_fixed(double input)`

```
1: return (fixed_point_t)(round(input * (1 << FIXED_POINT_FRACTIONAL_BITS)));
```

Algorithm 2 `fixed_to_double(fixed_point_t input)`

```
return ((double)input / (double)(1 << FIXED_POINT_FRACTIONAL_BITS));
```

4 Software-Hardware Interface

4.1 Struct Representation

Once we acquire the data over the network from the various sports betting sites and process it, we store each event in software in a `arb_event_t` C struct, packed into a bitfield to limit the size of the struct to 32-bits (the maximum hardware supported write size), to simplify later per-write routing in hardware.

```
typedef struct {
    fixed_point_t odds:      20;
    uint32_t game_id:       4;
    uint32_t bookie_id:     4;
    uint32_t outcome:       1;
    uint32_t unused:        3;
} arb_event_t;
```

For hardware to deliver the arbitrage results back to software, we use a 32-bit output vector `result`, that will eventually be written to the result BRAM and mapped back to a C struct in software. When software reads an arbitrage result from the hardware, it is parsed into the following struct, an `arb_result_t`.

```
typedef struct {
    fixed_point_t arb_prob:  20;
    uint32_t game_id:       4;
    uint32_t bookie_id_a:   4;
    uint32_t bookie_id_b:   4;
} arb_result_t;
```

Finally, for hardware to indicate to software that all arbitrage calculations have been completed, as well as report the number of arbitrage opportunities found, we use the following representation:

```
typedef struct {
    uint32_t done:          1;
    uint32_t result_count:  8;
    uint32_t padding:      23;
} arb_read_regs_t;
```

4.2 Avalon Interface Registers

In our system, the software and hardware communicate over the avalon bus with our custom hardware as a memory-mapped peripheral. The outermost hardware takes the avalon-bus-driven signals `read`, `write`, `chipselect`, `address`, and `writedata` as inputs. It interprets these to generate internal control signals, `arb_read`, `arb_write`, `arb_reset`, and `arb_start`, which are used to control the main internal component, `bettor_arb`. When `arb_read` is

high, it indicates that there is a arbitrage result to be read. When `arb_write` is high, the current `writedata` is interpreted as a new event in component. When `arb_reset` is high, all of the inner modules counters are cleared back to initial values. When `arb_start` is high, the inner module begins calculation using all of the events that have been written since the last reset. Note read- and writedata are 32 bits wide, and the address is 9 bits wide. The avalon bus address is 1 bit wider than the internal module's read address width of 8 bits. This extra bit is to support `ioreads()` polling for done, in addition to needing to support addressing up to 255 results. A read from address 0 is used to poll for done and read `resultcount`.

Address	Function
0	ignore writedata, raise <code>arb_reset</code>
1	ignore writedata, raise <code>arb_start</code>
2	write event (in writedata) at address, raise <code>arb_write</code>

Table 2: Write Registers (write is high)

Address	Function
0	read <code>arb_read_regs_t</code> (done struct)
1	read <code>arb_result_t</code> (result struct)
2	read <code>arb_result_t</code> (result struct)
3-255	...
256	read <code>arb_result_t</code> (result struct)

Table 3: Read Registers (read is high)

Note that raising `arb_reset` serves as the `reset` signal for all inner modules, indicating that all wires should be cleared. Raising `arb_start` serves as the start signal for the calculation manager modules (discussed further in 5.2 Comparison Phase), indicating that the arbitration calculations should begin. Due to the fact that `readdata` and `writedata` are 32-bit, the word size for this interface is 4 bytes. The register addresses above use word addressing, not byte addressing.

4.3 Userspace Program

In `src/calc_arb.c`, the user program that initiates the end-to-end pipeline, we read from and write to hardware using `ioctl()`:

```

if (ioctl(fd, CALC_ARB_WRITE_EVENTS, events) == -1) {
    perror("ioctl write");
    return -1;
}

if (ioctl(fd, CALC_ARB_READ_EVENTS, result_buf) == -1) {
    perror("ioctl read");
    return -1;
}

```

4.4 Kernel Device Driver

For the kernel module to communicate with hardware, we implemented functions to handle the `ioctl()` calls from userspace.

On writes, i.e. case `CALC_ARB_WRITE_EVENTS`, the device driver copies the number of events and the events themselves from userspace to the kernel, then calls `write_events()`, which:

- Raises `reset` with `iowrite32()`
- Sends `arb_event_t` structs in a loop with `iowrite32()`

- Raises `start` with `iowrite32()`

On reads, i.e. case `CALC_ARB_READ_EVENTS`, the device driver calls `read_result()` to retrieve the buffer containing the number of arbitration results and the results themselves, then copies this buffer from the kernel to the userspace. Particularly, `read_result()` does:

- Polls hardware until `done = 1` with `ioread32()`
- Reads `result_count` number of `arb_result_t` structs with `ioread32()`

5 Hardware Design

5.1 Arbitrage Algorithm

We use the following simple formula to determine whether there is an arbitrage opportunity:

$$\frac{1}{a} + \frac{1}{b} < 1$$

where a is the probability of outcome 1 from bookie a , and b is the probability of outcome 2 from bookie b . If this inequality is true, then there is an arbitrage opportunity for this given combination of odds. Otherwise, the pair of is not an arbitrage opportunity.

To avoid the expensive division operation in hardware, we rewrote the formula as such:

$$a + b < ab$$

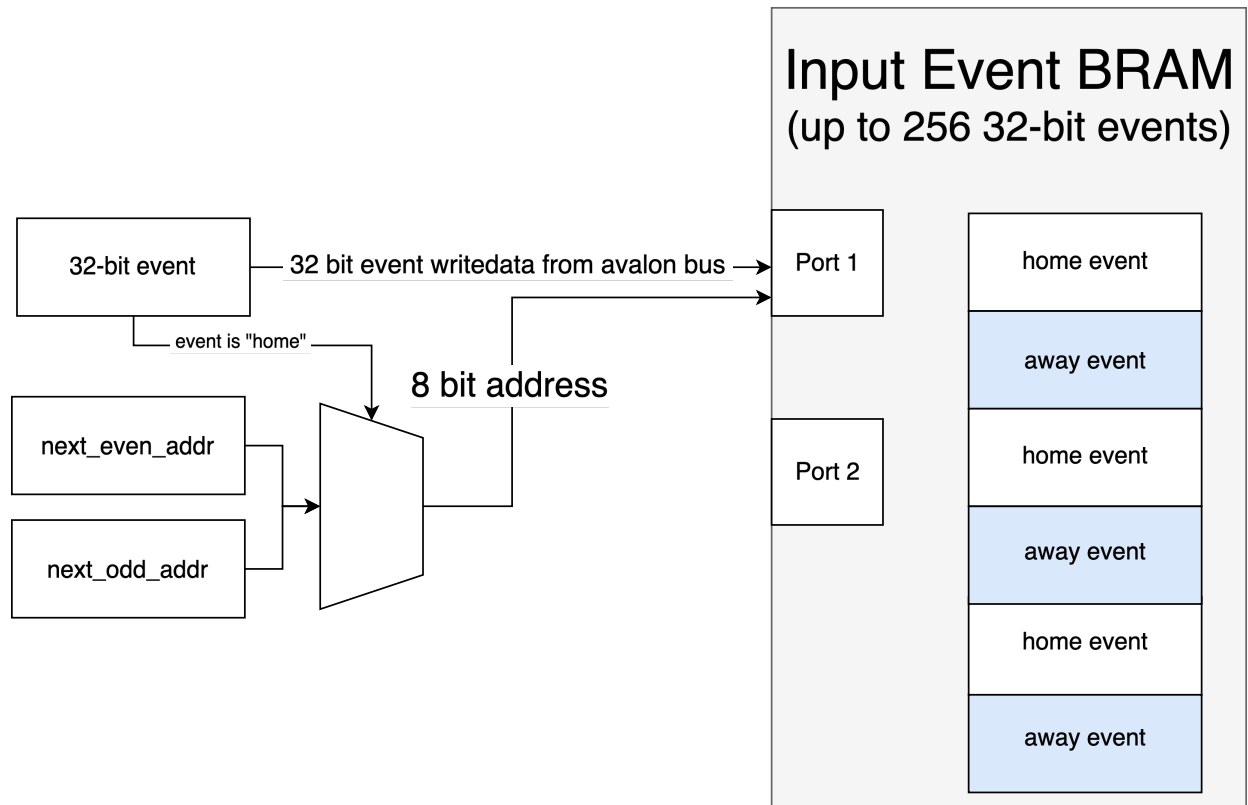
5.2 Grouping Module

Once the events start coming into hardware, we need to send them to their respective calc modules. We separate them by game ID, such that each calc module will deal with all of the events from one particular game ID. To do so, in the grouping module we select the correct module to pipe the `writedata` to using `calc_write_selector`. This is a 16-bit register, assigned as 1/0 depending if write is high, shifted by the game id. For example, if we have just performed an `iowrite32()` for an event with game ID 2, write will be high, and shifted to the left by 2, resulting in the value `0000000000000100`. Each bit in our `calc_write_selector` wire is then associated with a specific calculation module, so if their particular bit is high, they will write whatever is in `writedata` to their BRAM.

5.3 Event Writing Phase

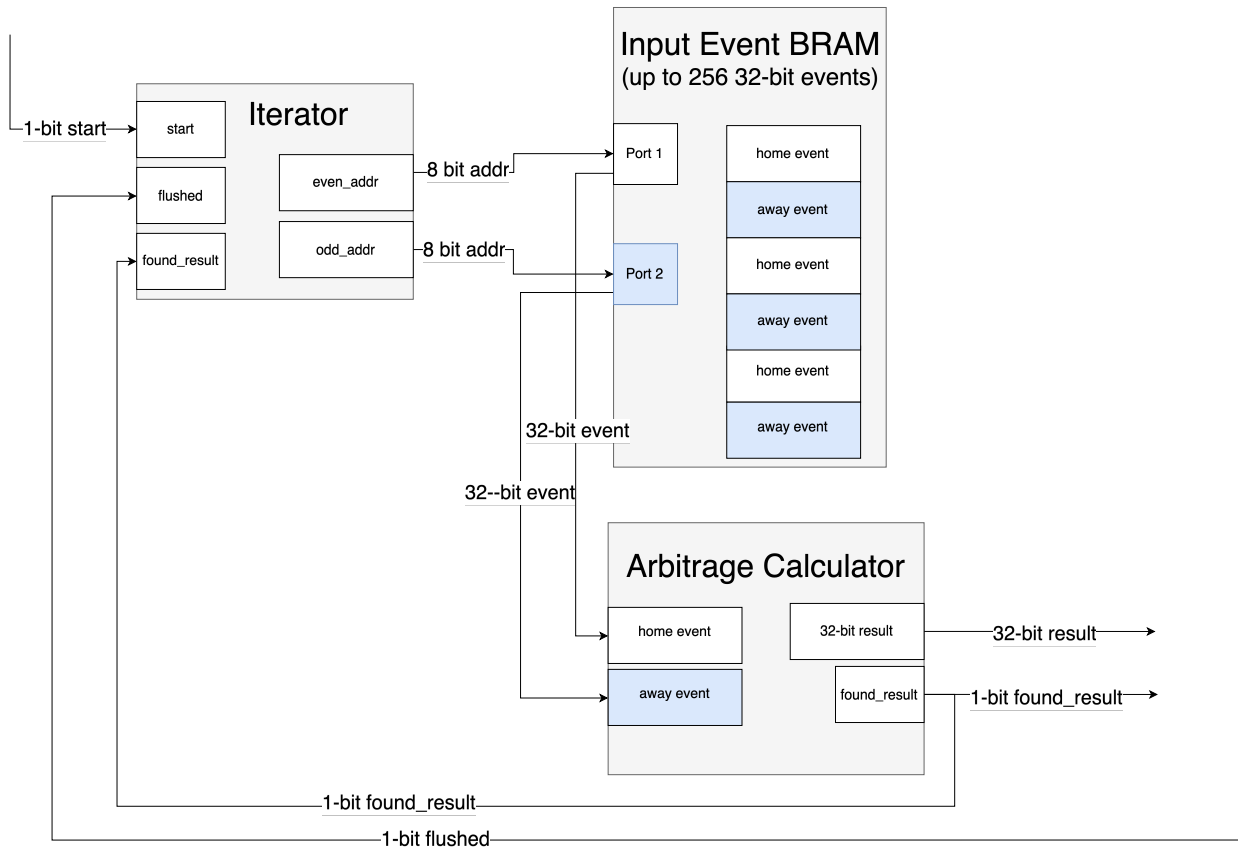
5.3.1 Input Event BRAM Format

Once an individual calculation module sees that its `calc_write_selector` bit is high, it takes the `writedata`, which is a 32-bit event struct. It inspects the bits, which indicates whether the odds are for a home win or an away win. If it is a home win, then it is placed into the BRAM at an even address index. Otherwise, it is placed into an odd address index. We keep track of the next address to place the events in with two registers, `next_even_addr` and `next_odd_addr`.



5.4 Comparison Phase

Next, we actually perform the comparisons. As mentioned above, once all of the events are written to hardware, the software performs another `iowrite32()` to raise the start signal. This start signal will begin the iterator. This iterator module lets the arbitrage calculator know which addresses in memory to look at for the events that they should be comparing at the moment. There are two registers, `even_addr` and `odd_addr`. `even_addr` begins at 0, while `odd_addr` begins at 1. At each clock cycle, these addresses are incremented by 2, until they reach the number of events that we wrote into the BRAM. The even and odd addresses are then used to read from the BRAM, using both ports to read two events simultaneously in the same clock cycle. The arbitrage calculator then takes those two events and performs the calculation.

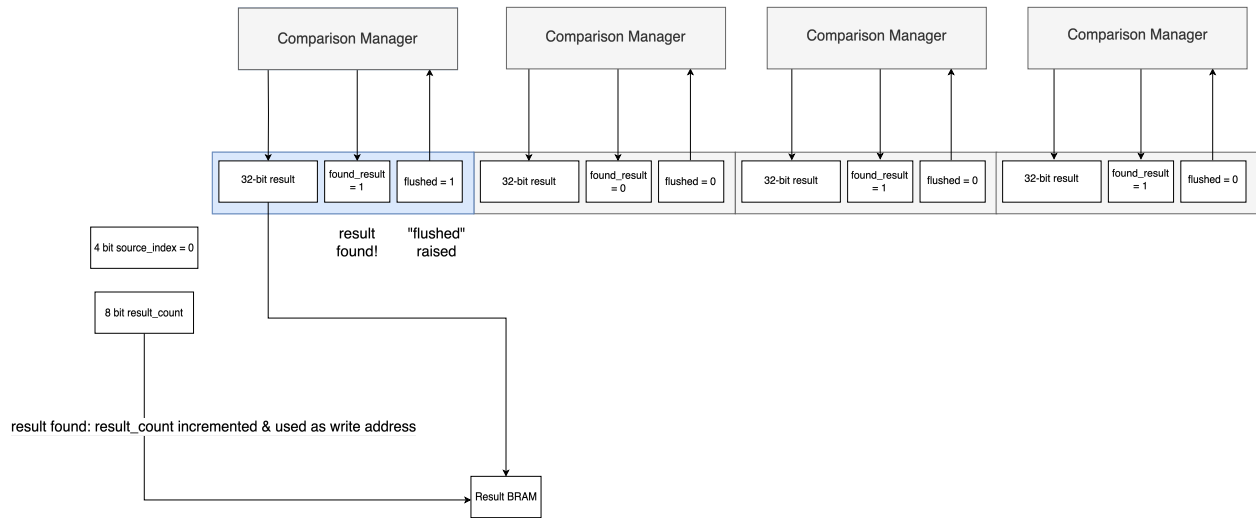


5.5 Parallelization & Synchronization

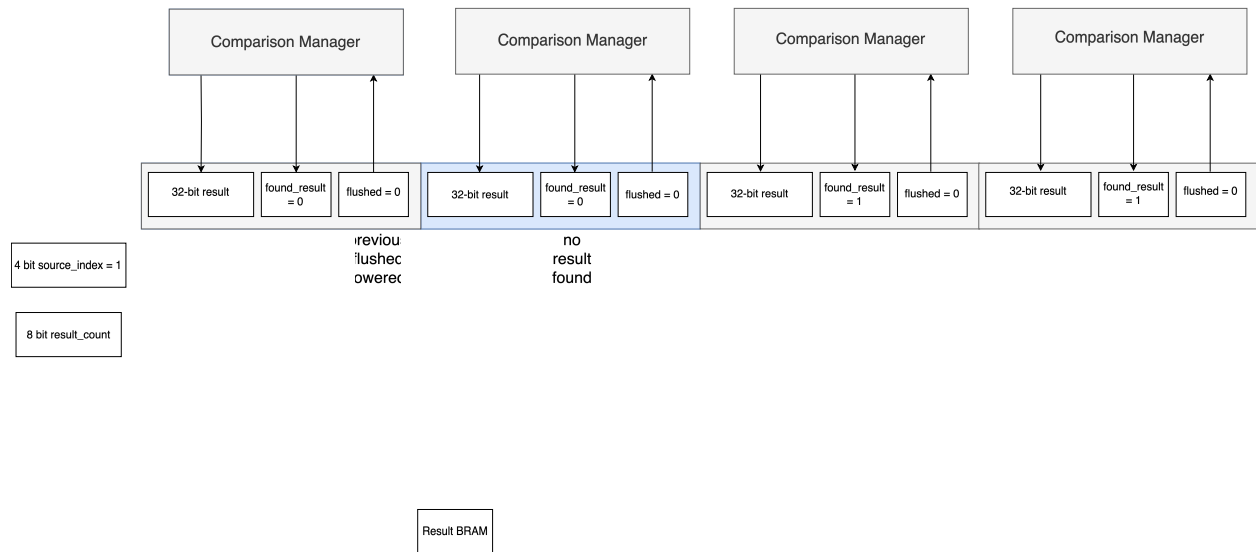
The complexity of the hardware stems from the synchronization of the various aspects of the modules. A large bottleneck comes in the form of the writing to the results BRAM, since we cannot have all calculators writing to the BRAM at the same time. To handle the synchronization, we use both narrow and wide vectors. Narrow vectors are simply registers that want to share the value among all instances of the modules. For example, they all operate on the same clock cycle. We also use wide vectors, such as `calc_write_selector`, where each instance gets a slice of this vector to indicate its action at the time.

5.5.1 Write Manager

Below are diagrams for the hardware module which handles writes of result structs during our iterative arbitration comparison. If the comparison manager finds an arbitrage, it raises the `found_result` wire so the write manager can write the 32-bit result struct to BRAM. We use an 8 bit `result_count` wire to address into the BRAM. Once the result has been written to memory we raise the `flushed` wire to indicate to the comparison manager we just wrote a result, so it's ok to move on.



In the case where an arbitrage is not found, found_result and flushed are set to 0.



6 Resource Utilization

6.1 Timing

Our module's synchronous logic runs using a single shared 50MHz clock, using one of the board's base clocks. Our module is not overclocked, and Quartus timing analysis reports an Fmax of between 61 and 62 MHz, which suggests that we could slightly increase the clock frequency to see further marginal improvements to the speed of our module.

6.2 Board Resources

When instantiated for 16 parallel calculations, the fitting summary in Quartus reports the following resource utilization:

- Logic utilization: 1574/32,070 (5%)
- Total registers: 1085
- Total pins: 333/457 (73%)
- Total block memory bits 122,880 (3%)
- Total RAM Blocks (BRAM): 33/397 (8%)
- Total DSP Blocks: 16/87 (18%)

This analysis indicates that a key limiting resource for our system is the number of DSP blocks. The version we tested instantiates 16 individual calculation manager modules, each of which run in parallel and use their own DSP block for arbitrage calculations. This means we can only instantiate as many of these modules as the board has DSP blocks, which suggests a limit of 87. This limit defines how many can be instantiated, despite the fact that the board can support upwards of 256 instances based only on BRAM block constraints.

7 Testing

7.1 Simulation

In the process of writing our hardware source code, we created and ran `Verilator` simulations to determine whether our Verilog modules were working as expected. Additionally, we inspected the timing diagrams produced by `gtkwave` to inspect per-cycle behavior. The simulation source code can be found in section 9.7, simulation.

7.2 Experiment Results

To determine both the correctness and efficiency of our end-to-end system, we mimicked our logic in its entirety in a pure Python implementation. This included optimizations we made in our hardware implementation, like only generating combinations between bets that have the potential to generate arbitrage. The Python implementation can be found in section 9.8.2, `python_alg.py`. Upon timing the execution of these programs with the `time` command, we found the following results (on average, over 30 independent runs). Note that before tracking any results, we ran both programs several times such that all file I/O was cached, and thus we were only timing the portion of the program related to arbitrage calculation. Given that the existing arbitrage detectors we found online were all in python we felt that this was a fair point of reference. We found that our device represents a significant improvement in terms of latency, by a wide margin.

Python	Hardware
0.220	0.006

Table 4: Time (in seconds)

8 Conclusion

8.1 Task Distribution

Brennan: Implemented the first simulation in C++ and Verilator, including fixed point conversion. Designed our interfaces, planned out each module, and drew our in-progress mess of a block diagram we referred to as we implemented. Organized simulation work and built a reference template simulator upon which each subsequent simulation was built. Drafted the odds calculation module, the Avalon interface, and portions of the main module and calculation manager. Implemented event grouping, and adapted the modules of our single calc-manager implementation into parallel version using instance arrays (which are really just quite cool). Performed resource analysis, debugged moving from simulation to the board, and ran timing experiments.

Shivan: Did pre-processing steps for input into hardware. Sourced real-time data from API and processed data into csv files. Also worked on Verilator simulation of arbitrage calculation module. Wrote shell scripts for end-to-end simulation and expanded and improved python-only comparison implementation.

Jonathan: Wrote initial software simulation of arbitrage calculation in C, defined functions and macros for initializing event and result structs. Wrote first drafts of ioctl implementation and hardware module which accepted a buffer of event structs and sent a result struct back to software. This initial module was used to scale up calculations in parallel and make changes to fit specifications of the project.

Chelsea: Wrote the write manager and associated verilator simulation. Planned and debugged the communication and timing between the write manager and calculation managers. Worked on debugging hardware module once we moved from simulation to the board, and adapted our initial kernel driver to work with the avalon interface we designed in simulation.

Shreya: Helped write main program for software simulation in C. Contributed to C++ simulations for hardware modules. Helped write Verilog modules needed for single-threaded arbitrage calculations, like `calc_odds.sv` and `iterator.sv`.

8.2 Lessons Learned

As a team, it's hard to articulate everything we've learned. From ideation to actualizing our full hardware implementation, it has been a long road together. Here are just a few of our many lessons:

- Starting small & scaling up makes implementing in hardware much more approachable.
- Simulations are your best friend – be it in Verilator or pure software. The version of our hardware that worked in Verilator simulation needed no changes to work in hardware.
- Avalon bus address math can be trickier than it seems (casting your pointers to the right type makes it easier).
- Ask for help, especially when the previous item is the source of your woes.
- Arbitrage is rare!
- Hardware acceleration is legit.

- Trust your teammates; know when to delegate tasks versus collaborate on a single task side-by-side.
- System Verilog supports a lot of features that would have been a nightmare to work without—including vector-of-vectors inputs and outputs for instance-arrayed modules.
- Nothing ever quite goes to plan. Adjusting on the fly and being flexible is key.

9 Code Listings

9.1 include

9.1.1 arb_buf.h

```
1 #ifndef _ARB_BUF_H
2 #define _ARB_BUF_H
3
4 #include "arb.h"
5
6 struct event_buf {
7     int len;
8     arb_event_t events_vec [];
9 };
10
11 struct result_buf {
12     int len;
13     arb_result_t arbs_vec [];
14 };
15
16 #endif
```

9.1.2 arb_ioctl.h

```
1 #ifndef _ARB_IOCTL_H
2 #define _ARB_IOCTL_H
3
4 #include <linux/types.h>
5 #include <linux/ioctl.h>
6
7 #include "arb.h"
8 #include "avalon_interface.h"
9
10 #define CALC_ARB_MAGIC 'q'
11
12 /* ioctls and their arguments */
13 #define CALC_ARB_WRITE_EVENTS _IOW(CALC_ARB_MAGIC, 1, arb_event_t)
14 #define CALC_ARB_READ_RESULTS _IOR(CALC_ARB_MAGIC, 2, arb_result_t)
15
16
17 #endif
```

9.1.3 arb_parsing.h

```

1 #ifndef _ARB_PARSING_H_
2 #define _ARB_PARSING_H_
3
4 #include <stdio.h>
5 #include <stdlib.h>
6 #include <string.h>
7
8 #include "../include/arb.h"
9 #include "../include/arb_buf.h"
10 #include "../include/fixed_point.h"
11
12 #define NUM_EVENTS 227
13
14 /* Load bets from csv file into temporary struct */
15 static int parse_csv(const char *filename, struct event_buf *event_buf) {
16     FILE* fp;
17
18     // Open csv file for reading
19     if ((fp = fopen(filename, "r")) == NULL) {
20         perror("fopen()");
21         return -1;
22     }
23
24     char line[4096];
25     int event_idx = 0;
26
27     // Skip header line
28     fgets(line, sizeof(line), fp);
29
30     uint32_t game_id;
31     char *home;
32     uint32_t bookie_id;
33     uint32_t outcome;
34     char *odds_string;
35     double odds;
36
37     // Parse each portion of .csv file
38     while (fgets(line, sizeof(line), fp) != NULL) {
39         // Parse Game ID, Home Team, Away Team, and Bookie ID
40         game_id = atoi(strtok(line, ","));
41         home = strtok(NULL, ",");
42         strtok(NULL, ",");
43         bookie_id = atoi(strtok(NULL, ","));
44
45         // Skip bookie name
46         strtok(NULL, ",");
47
48         // Determine outcome based on Outcome Name
49         outcome = (strcmp(strtok(NULL, ","), home) == 0) ? 0 : 1;
50
51         // Parse odds
52         odds_string = strtok(NULL, ",");
53         sscanf(odds_string, "%lf", &odds);
54
55         // Add new event
56         arb_event_t new_event = {0};
57         init_event(&new_event, double_to_fixed(odds), game_id, bookie_id, outcome);
58         event_buf->events_vec[event_idx++] = new_event;
59     }
60
61     fclose(fp);
62     return event_idx;
63 }
64
65
66 static struct event_buf *events_from_file(const char *filename)

```

```
67 {
68     struct event_buf *events = (struct event_buf *) malloc(sizeof(struct event_buf) + NUM_EVENTS
        * sizeof(arb_event_t));
69     if (events == NULL) {
70         perror("malloc");
71         exit(1);
72     }
73
74     events->len = parse_csv(filename, events);
75     if (!events->len) {
76         free(events);
77         perror("parse csv");
78         exit(1);
79     }
80
81     printf("%s game odds loaded...\n", filename);
82
83     return events;
84 }
85
86 static void print_arb_results(struct result_buf *arbs)
87 {
88     printf("Arbitrage Opportunities:\n");
89     arb_result_t arb;
90     double arb_prob;
91     for (int i = 0; i < arbs->len; i++) {
92         arb = arbs->arbs_vec[i];
93         arb_prob = fixed_to_double(arb.arb_prob);
94         printf("Game ID: %d, Bookie A: %d, Bookie B: %d, Arbitrage Probability: %f\n", arb.
            game_id, arb.bookie_id_a, arb.bookie_id_b, arb_prob);
95     }
96 }
97
98 #endif
```

9.1.4 arb.h

```
1 #ifndef _ARB_H
2 #define _ARB_H
3
4 #define OC_IS_A(event) (!(event)->outcome)
5 #define OC_IS_B(event) ((event)->outcome)
6
7 typedef struct {
8     uint32_t odds: 20; // 19:0
9     uint32_t game_id: 4; // 23:20
10    uint32_t bookie_id: 4; // 27:24
11    uint32_t outcome: 1; // 28
12    uint32_t unused: 3; // 31:29
13 } arb_event_t;
14
15 typedef struct {
16     uint32_t arb_prob: 20; // 19:0
17     uint32_t game_id: 4; // 23:20
18     uint32_t bookie_id_a: 4; // 27:24
19     uint32_t bookie_id_b: 4; // 31:28
20 } arb_result_t;
21
22 static void init_event(arb_event_t *event, uint32_t odds, uint32_t game_id, uint32_t bookie_id,
23     uint32_t outcome)
24 {
25     event->odds = odds;
26     event->game_id = game_id;
27     event->bookie_id = bookie_id;
28     event->outcome = outcome;
29 }
30
31 static void init_arb(arb_result_t *arb, uint32_t arb_prob, uint32_t game_id, uint32_t bookie_id_a,
32     uint32_t bookie_id_b)
33 {
34     arb->arb_prob = arb_prob;
35     arb->game_id = game_id;
36     arb->bookie_id_a = bookie_id_a;
37     arb->bookie_id_b = bookie_id_b;
38 }
39
40 #endif
```

9.1.5 avalon_interface.h

```
1 #ifndef _ARB_AVALON_INTERFACE_H_
2 #define _ARB_AVALON_INTERFACE_H_
3
4 #define ARB_RESET_ADDR 0
5 #define ARB_START_ADDR 1
6 #define ARB_EVENT_WRITE_ADDR 2
7
8 #define ARB_READ_REGS_ADDR 0
9 #define ARB_RESULT_READ_ADDR(x) (x+1)
10
11 typedef struct {
12     uint32_t done: 1;
13     uint32_t result_count: 8;
14     uint32_t padding: 23;
15 } arb_read_regs_t;
16
17 #endif
```


9.1.6 fixed_point.h

```
1 #ifndef _FIXED_POINT_H
2 #define _FIXED_POINT_H
3
4 #include <math.h>
5 #include <stdint.h>
6 #include <stdlib.h>
7
8 #define FIXED_POINT_MAX 1024
9 #define FIXED_POINT_FRACTIONAL_BITS 10
10
11 #define IS_ARB(a, b)((a + (b)) << FIXED_POINT_FRACTIONAL_BITS < ((a) * (b)))
12 #define PROFIT(a, b, i)((a * (b) * (i)) / ((a) + (b)) - (i))
13
14 typedef uint32_t fixed_point_t;
15
16 static inline fixed_point_t double_to_fixed(double input)
17 {
18     return (fixed_point_t)(round(input * (1 << FIXED_POINT_FRACTIONAL_BITS)));
19 }
20
21 static inline double fixed_to_double(fixed_point_t input)
22 {
23     return ((double)input / (double)(1 << FIXED_POINT_FRACTIONAL_BITS));
24 }
25
26 #endif
```

9.2 scrape

9.2.1 scrape.py

```
1 import requests
2 import json
3 import os
4 import sys
5 import csv
6
7 # Function to transform and write data to a CSV file
8 def write_to_csv(transformed_data, file_path):
9     with open(file_path, mode='w', newline='') as file:
10         writer = csv.writer(file)
11
12         # Write the header row
13         writer.writerow(['Game ID', 'Home Team', 'Away Team', 'Bookmaker ID', 'Bookmaker Title',
14             'Outcome Name', 'Outcome Price'])
15
16         for game in transformed_data:
17             game_id = game['id']
18             home_team = game['home_team']
19             away_team = game['away_team']
20
21             for bookmaker in game['bookmakers']:
22                 bookmaker_id = bookmaker['key']
23                 bookmaker_title = bookmaker.get('title', 'N/A') # Using .get() to handle missing
24                 fields gracefully
25
26                 for market in bookmaker['markets']:
27                     for outcome in market['outcomes']:
28                         outcome_name = outcome['name']
29                         outcome_price = outcome['price']
30
31                         # Write a row for each outcome
32                         writer.writerow([game_id, home_team, away_team, bookmaker_id,
33                             bookmaker_title, outcome_name, outcome_price])
34
35 def transform_data(data):
36     # Dictionary to hold the new integer IDs for bookmakers
37     bookie_id_map = {}
38     bookie_counter = 0
39
40     for game_index, game in enumerate(data):
41         # Redefine the game ID
42         game['id'] = game_index
43
44         # Remove unwanted fields
45         game.pop('sport_key', None)
46         game.pop('sport_title', None)
47         game.pop('commence_time', None)
48
49         for bookmaker in game['bookmakers']:
50             # Check if bookmaker's key is already mapped, otherwise add to the map
51             if bookmaker['key'] not in bookie_id_map:
52                 bookie_id_map[bookmaker['key']] = bookie_counter
53                 bookie_counter += 1
54
55             # Redefine the bookmaker's key to the new ID
56             bookmaker['key'] = bookie_id_map[bookmaker['key']]
57
58             # Remove unwanted fields
59             bookmaker.pop('last_update', None)
60
61             for market in bookmaker['markets']:
62                 market.pop('key', None)
63                 market.pop('last_update', None)
```

```
62     return data
63
64 API_KEY = '01a2f84bb8770bcc6ea4494a2d85b5f2'
65
66 SPORT = 'basketball_nba' # use the sport_key from the /sports endpoint below, or use 'upcoming'
67     to see the next 8 games across all sports
68 REGIONS = 'us' # uk | us | eu | au. Multiple can be specified if comma delimited
69 MARKETS = 'h2h' # h2h | spreads | totals. Multiple can be specified if comma delimited
70 ODDS_FORMAT = 'decimal' # decimal | american
71 DATE_FORMAT = 'iso' # iso | unix
72
73 if __name__ == "__main__":
74     odds_response = requests.get(
75         'https://api.the-odds-api.com/v4/sports/{}/odds'.format(SPORT),
76         params={
77             'api_key': API_KEY,
78             'regions': REGIONS,
79             'markets': MARKETS,
80             'oddsFormat': ODDS_FORMAT,
81             'dateFormat': DATE_FORMAT,
82         }
83     )
84
85     if odds_response.status_code != 200:
86         print('Failed to get odds: status_code {}, response body {}'.format(odds_response.
87             status_code, odds_response.text))
88     else:
89         odds_json = odds_response.json()
90         transformed_json = transform_data(odds_json)
91
92         csv_file = 'nba_game_odds.csv'
93         write_to_csv(transformed_json, os.path.join(sys.path[0], csv_file))
94
95         print('Remaining requests', odds_response.headers['x-requests-remaining'])
96         print('Used requests', odds_response.headers['x-requests-used'])
```

9.3 src

9.3.1 calc_arb.c

```

1 #include <stdio.h>
2 #include <sys/ioctl.h>
3 #include <sys/types.h>
4 #include <sys/stat.h>
5 #include <fcntl.h>
6 #include <stdint.h>
7 #include <unistd.h>
8
9 #include "../include/arb.h"
10 #include "../include/arb_ioctl.h"
11 #include "../include/fixed_point.h"
12 #include "../include/arb_parsing.h"
13
14 void print_arb_event(arb_event_t event)
15 {
16     printf("Outcome: %c\n", OC_IS_A(&event) ? 'a' : 'b');
17     printf("Game ID: %d\n", event.game_id);
18     printf("Bookie ID: %d\n", event.bookie_id);
19     printf("Odds: %f\n", fixed_to_double(event.odds));
20     printf("Unused: %d\n", event.unused);
21 }
22
23 void print_arb_result(arb_result_t result)
24 {
25     printf("Game ID: %d\n", result.game_id);
26     printf("Bookie ID a: %d\n", result.bookie_id_a);
27     printf("Bookie ID b: %d\n", result.bookie_id_b);
28     printf("Odds: %f\n", fixed_to_double(result.arb_prob));
29 }
30
31 int main(int argc, char **argv)
32 {
33     if (argc != 2) {
34         fprintf(stderr, "usage: %s <events-file>\n", argv[0]);
35         exit(1);
36     }
37
38     int fd;
39     struct result_buf *result_buf = malloc(sizeof(*result_buf) + 256 * sizeof(arb_result_t));
40
41     static const char filename[] = "/dev/calc_arb";
42     char *events_file = argv[1];
43     struct event_buf *events = events_from_file(events_file);
44
45     if((fd = open(filename, O_RDWR)) == -1){
46         fprintf(stderr, "could not open %s\n", filename);
47         return -1;
48     }
49
50     //call to ioctl
51     if (ioctl(fd, CALC_ARB_WRITE_EVENTS, events) == -1){
52         perror("ioctl write");
53         return -1;
54     }
55
56     if (ioctl(fd, CALC_ARB_READ_RESULTS, result_buf) == -1){
57         perror("ioctl read");
58         return -1;
59     }
60
61     printf("Calculations complete...\n");
62     print_arb_results(result_buf);
63
64     free(result_buf);

```

```
65 free(events);  
66  
67 return 0;  
68 }
```

9.3.2 main.c

```

1 #include <stdio.h>
2 #include <stdlib.h>
3 #include <string.h>
4
5 #include "../include/arb.h"
6 #include "../include/arb_buf.h"
7 #include "../include/arb_parsing.h"
8
9 static struct arb_result_buf *calc_profits(struct arb_event_buf *events)
10 {
11     int i, j;
12     int arb_buf_len = 0;
13     struct arb_result_buf *arbs;
14     arb_event_t *event_a, *event_b;
15
16     arbs = alloc_result_buf(events->len * events->len);
17
18     for(i = 0, event_a = events->events_vec; i < events->len; i++, event_a++) {
19         if(OC_IS_B(event_a))
20             continue;
21
22         for(j = 0, event_b = events->events_vec; j < events->len; j++, event_b++) {
23             if(OC_IS_A(event_b))
24                 continue;
25
26             if(event_b->game_id != event_a->game_id)
27                 continue;
28
29             if(event_a->bookie_id == event_b->bookie_id)
30                 continue;
31
32             if(IS_ARB(event_a->odds, event_b->odds)) {
33                 init_arb(arbs->arbs_vec + arb_buf_len++, event_a->odds + event_b->odds, event_a->
34 game_id, event_a->bookie_id, event_b->bookie_id);
35                 double profit = PROFIT(fixed_to_double(event_a->odds), fixed_to_double(event_b->
36 odds), 100);
37                 printf("Profit: %f\n", profit);
38             }
39         }
40     }
41
42     arbs->len = arb_buf_len;
43
44     return arbs;
45 }
46
47 int main(int argc, char **argv) {
48     if (argc != 2) {
49         fprintf(stderr, "usage: %s <events-file>\n", argv[0]);
50         exit(1);
51     }
52
53     char *events_file = argv[1];
54     struct event_buf *events = events_from_file(events_file);
55
56     struct arb_result_buf *arbs = calc_profits(events);
57     if (arbs == NULL) {
58         perror("calc_profits");
59         return 1;
60     }
61
62     printf("Calculations complete...\n");
63
64     print_arb_results(arbs);

```

```
65     return 0;  
66 }
```

9.4 kernel_mod

9.4.1 calc_arb.c

```

1  /* * Device driver for the sports arbitration calculator
2  *
3  * A Platform device implemented using the misc subsystem
4  *
5  * Jonathan Nalikka
6  * Columbia University
7  *
8  * References:
9  * Linux source: Documentation/driver-model/platform.txt
10 *                 drivers/misc/arm-charlcd.c
11 * http://www.linuxforu.com/tag/linux-device-drivers/
12 * http://free-electrons.com/docs/
13 *
14 * "make" to build
15 * insmod calc_arb_ball.ko
16 *
17 * Check code style with
18 * checkpatch.pl --file --no-tree calc_arb.c
19 */
20
21 #include <linux/module.h>
22 #include <linux/init.h>
23 #include <linux/errno.h>
24 #include <linux/version.h>
25 #include <linux/kernel.h>
26 #include <linux/platform_device.h>
27 #include <linux/miscdevice.h>
28 #include <linux/slab.h>
29 #include <linux/io.h>
30 #include <linux/of.h>
31 #include <linux/of_address.h>
32 #include <linux/fs.h>
33 #include <linux/uaccess.h>
34 #include <linux/slab.h>
35 #include <linux/printk.h>
36
37 #include "../include/arb_ioctl.h"
38 #include "../include/arb_buf.h"
39 #include "../include/avalon_interface.h"
40
41 #define DRIVER_NAME "calc_arb"
42
43 /*
44 * macros to get bytes 0->3 of struct arb
45 */
46
47 #define BYTE_X(word, x) (((char)(((word) >> (8 * x)) & 0xff))
48 #define EVENT_STRUCT_BYTE_X(event, x) (BYTE_X(*(uint32_t *) (event), x))
49
50 /*
51 * Information about our device
52 */
53 struct calc_arb_dev {
54     struct resource res; /* Resource: our registers */
55     void __iomem *virtbase; /* Where registers can be accessed in memory */
56 } dev;
57
58
59 void print_result(arb_result_t *result)
60 {
61     pr_info("Game ID: %d, Bookie A: %d, Bookie B: %d, Arbitrage Probability: %d\n", result->
62         game_id, result->bookie_id_a, result->bookie_id_b, result->arb_prob);
63 }

```



```

64 void print_arb_event(arb_event_t event)
65 {
66     pr_info("Outcome: %c, Game ID: %d, Bookie ID: %d, Odds: %x, Unused: %d\n",
67           OC_IS_A(&event) ? 'a' : 'b', event.game_id, event.bookie_id, event.odds, event.unused);
68 }
69
70 /*
71  * Write segments of a single digit
72  * Assumes digit is in range and the device information has been set up
73  */
74 static void write_events(struct event_buf *buf)
75 {
76     int i;
77
78     // (1) send reset signal
79     iowrite32(0, ((uint32_t *)dev.virtbase) + ARB_RESET_ADDR);
80
81     // (2) write events
82     for(i = 0; i < buf->len; i++) {
83         iowrite32(*(uint32_t *)((buf->events_vec) + i),
84                 ((uint32_t *)dev.virtbase) + ARB_EVENT_WRITE_ADDR);
85     }
86
87     // (3) raise start
88     iowrite32(0, ((uint32_t *)dev.virtbase) + ARB_START_ADDR);
89 }
90
91 static struct result_buf *read_result(void)
92 {
93     arb_read_regs_t read_regs;
94     int i;
95     struct result_buf *results_buf;
96     uint32_t readdata;
97
98     // (1) poll for done
99     i = 1000;
100    while(i--) {
101        readdata = ioread32(((uint32_t *)dev.virtbase) + ARB_READ_REGS_ADDR);
102        read_regs = *((arb_read_regs_t *) &readdata);
103
104        if (read_regs.done)
105            break;
106    }
107
108    results_buf = kmalloc(sizeof(int) + read_regs.result_count * sizeof(arb_result_t), GFP_KERNEL
109    );
110    results_buf->len = read_regs.result_count;
111
112    // (2) read results structs
113    for (i=0; i < results_buf->len; i++) {
114        uint32_t readdata = ioread32(((uint32_t *)dev.virtbase) + ARB_RESULT_READ_ADDR(i));
115        results_buf->arbs_vec[i] = *((arb_result_t *) &readdata);
116    }
117
118    return results_buf;
119 }
120
121 /*
122  * Handle ioctl() calls from userspace:
123  * Read or write the segments on single digits.
124  * Note extensive error checking of arguments
125  */
126 static long calc_arb_ioctl(struct file *f, unsigned int cmd, unsigned long arg)
127 {
128     struct event_buf *buf;
129     struct result_buf *res_buf;
130     int len;
131     size_t size;

```

```

131
132 switch (cmd) {
133     case CALC_ARB_WRITE_EVENTS:
134         if (copy_from_user(&len), (int *) arg,
135             sizeof(int))
136             return -EACCES;
137
138         size = sizeof(int) + len * sizeof(arb_event_t);
139         buf = kmalloc(size, GFP_KERNEL);
140
141         if (copy_from_user(buf, (struct event_buf *) arg,
142             size))
143             return -EACCES;
144
145         write_events(buf);
146         kfree(buf);
147         break;
148
149     case CALC_ARB_READ_RESULTS:
150         res_buf = read_result();
151         size = sizeof(int) + res_buf->len * sizeof(arb_result_t);
152         if (copy_to_user((struct result_buf *) arg, res_buf,
153             size))
154             return -EACCES;
155         kfree(res_buf);
156         break;
157     default:
158         return -EINVAL;
159 }
160
161 return 0;
162 }
163
164 /* The operations our device knows how to do */
165 static const struct file_operations calc_arb_fops = {
166     .owner      = THIS_MODULE,
167     .unlocked_ioctl = calc_arb_ioctl,
168 };
169
170 /* Information about our device for the "misc" framework -- like a char dev */
171 static struct miscdevice calc_arb_misc_device = {
172     .minor      = MISC_DYNAMIC_MINOR,
173     .name       = DRIVER_NAME,
174     .fops       = &calc_arb_fops,
175 };
176
177 /*
178  * Initialization code: get resources (registers) and display
179  * a welcome message
180  */
181 static int __init calc_arb_probe(struct platform_device *pdev)
182 {
183     int ret;
184
185     /* Register ourselves as a misc device: creates /dev/calc_arb */
186     ret = misc_register(&calc_arb_misc_device);
187
188     /* Get the address of our registers from the device tree */
189     ret = of_address_to_resource(pdev->dev.of_node, 0, &dev.res);
190     if (ret) {
191         ret = -ENOENT;
192         goto out_deregister;
193     }
194
195     /* Make sure we can use these registers */
196     if (request_mem_region(dev.res.start, resource_size(&dev.res),
197         DRIVER_NAME) == NULL) {
198         ret = -EBUSY;

```

```

199     goto out_deregister;
200 }
201
202 /* Arrange access to our registers */
203 dev.virtbase = of_iomap(pdev->dev.of_node, 0);
204 if (dev.virtbase == NULL) {
205     ret = -ENOMEM;
206     goto out_release_mem_region;
207 }
208 //initial write
209 //iowrite32(0xffffffff, dev.virtbase);
210 return 0;
211
212 out_release_mem_region:
213     release_mem_region(dev.res.start, resource_size(&dev.res));
214 out_deregister:
215     misc_deregister(&calc_arb_misc_device);
216     return ret;
217 }
218
219 /* Clean-up code: release resources */
220 static int calc_arb_remove(struct platform_device *pdev)
221 {
222     iounmap(dev.virtbase);
223     release_mem_region(dev.res.start, resource_size(&dev.res));
224     misc_deregister(&calc_arb_misc_device);
225     return 0;
226 }
227
228 /* Which "compatible" string(s) to search for in the Device Tree */
229 #ifdef CONFIG_OF
230 static const struct of_device_id calc_arb_of_match[] = {
231     { .compatible = "bettor,calc_arb-3.0" },
232     {}
233 };
234 MODULE_DEVICE_TABLE(of, calc_arb_of_match);
235 #endif
236
237 /* Information for registering ourselves as a "platform" driver */
238 static struct platform_driver calc_arb_driver = {
239     .driver = {
240         .name = DRIVER_NAME,
241         .owner = THIS_MODULE,
242         .of_match_table = of_match_ptr(calc_arb_of_match),
243     },
244     .remove = __exit_p(calc_arb_remove),
245 };
246
247 /* Called when the module is loaded: set things up */
248 static int __init calc_arb_init(void)
249 {
250     pr_info(DRIVER_NAME ": init\n");
251     return platform_driver_probe(&calc_arb_driver, calc_arb_probe);
252 }
253
254 /* Calball when the module is unloaded: release resources */
255 static void __exit calc_arb_exit(void)
256 {
257     platform_driver_unregister(&calc_arb_driver);
258     pr_info(DRIVER_NAME ": exit\n");
259 }
260
261 module_init(calc_arb_init);
262 module_exit(calc_arb_exit);
263
264 MODULE_LICENSE("GPL");
265 MODULE_AUTHOR("Jonathan Nalikka, Columbia University");
266 MODULE_DESCRIPTION("sports arbitrage calculator driver");

```

9.5 hardware

9.5.1 arb_avalon_interface.sv

```

1 module arb_avalon_interface(
2     /* verilator lint_off UNUSED SIGNAL */
3     input logic      clk,
4     input logic      reset,
5     /* verilator lint_on UNUSED SIGNAL */
6     input logic      read,
7     input logic      write,
8     input logic      chipselect,
9
10    // one wider than inner module to allow dummy 0th address for reading registers
11    input logic [8:0] address,
12    input logic [31:0] writedata,
13
14    output logic [31:0] readdata
15 );
16
17 logic arb_start;
18 logic arb_write;
19 logic arb_read;
20 logic [31:0] arb_writedata;
21 logic [7:0] arb_readaddr;
22 logic arb_done;
23 logic [7:0] arb_resultcount;
24 logic [31:0] arb_readdata;
25 logic arb_reset;
26
27 assign arb_read      = read && chipselect && address != 0;
28 assign arb_write     = write && chipselect && address != 0;
29 assign arb_writedata = writedata; // contents of writedata are ignored when writing to 0th
    address
30 assign arb_readaddr  = address[7:0] - 8'h1; // reading from this module over avalon from
    address + 1 reads inner module at 0
31
32 always_comb begin
33     if (chipselect && read) begin
34         if (arb_read)
35             readdata = arb_readdata;
36         else
37             readdata = {23'h0, arb_resultcount, arb_done}; //backwards bc endianness
38     end else begin
39         readdata = 0;
40     end
41
42     if (reset) begin
43         arb_reset = 1;
44         arb_start = 0;
45     end else if (chipselect && write && address == 0) begin
46         if (writedata == 0) begin
47             arb_start = 0;
48             arb_reset = 1;
49         end else begin
50             arb_reset = 0;
51             arb_start = 1;
52         end
53     end else begin
54         arb_start = 0;
55         arb_reset = 0;
56     end
57 end
58
59 bettor_arb #(.MAX_GAME_ID(15), .GAME_ID_WIDTH(4)) mainModule(
60     .clk(clk),
61     .reset(arb_reset),
62     .start(arb_start),

```

```
63     .write(arb_write),
64     .writedata(arb_writedata),
65     .readaddress(arb_readaddr),
66     .readdata(arb_readdata),
67     .done(arb_done),
68     .resultcount(arb_resultcount)
69 );
70 endmodule
```

9.5.2 better_arb.sv

```

1 module better_arb #(parameter MAX_GAME_ID = 1'h1, GAME_ID_WIDTH = 1'h1)
2 (
3     input logic      clk,
4     input logic      reset,
5     input logic      start,
6     input logic      write,
7     input logic [31:0] writedata,
8     input logic [7:0] readaddress,
9
10    output logic      done,
11    output logic [7:0] resultcount,
12    output logic [31:0] readdata
13 );
14
15    logic [MAX_GAME_ID:0] flushed;
16    logic [MAX_GAME_ID:0] found_result;
17    logic [MAX_GAME_ID:0] calc_done;
18    logic [MAX_GAME_ID:0] calc_write_selector;
19    logic [31:0] result [MAX_GAME_ID:0];
20    logic [7:0] num_arb;
21
22    // instance array of cal mans share an array of equal length
23    // each bit gets assigned to different instance
24    // by bitshifting write by the game id, one bit in the selector array
25    // is raised: game id 0 is assigned to calc_man[0], game id 6 is assigned
26    // to calc_man[6], etc
27    assign calc_write_selector = {{MAX_GAME_ID{1'b0}},write} << writedata[23:20];
28
29    // instance array of calc managers
30    calc_manager calc_man[MAX_GAME_ID: 0] (
31        .clk(clk), // duplicated
32        .reset(reset), // duplicated
33        .start(start), // duplicated
34        .flushed(flushed), // split across instances
35        .write(calc_write_selector), // split across instances
36        .writedata(writedata), // duplicated
37        .found_result(found_result), // split across instances
38        .done(calc_done), // split across instances
39        .result(result) // split across instances
40    );
41
42    logic [31:0] result_writedata;
43    write_manager #(.MAX_GAME_ID(MAX_GAME_ID), .GAME_ID_WIDTH(GAME_ID_WIDTH)) write_man(
44        .clk(clk),
45        .reset(reset),
46        .result_vec(result),
47        .found_result_vec(found_result),
48        .flushed_vec(flushed),
49        .write(write1),
50        .write_counter(num_arb),
51        .writedata(result_writedata)
52    );
53
54    logic write1;
55    /* verilator lint_off UNDRIVEN */
56    logic write2;
57    logic [31:0] writedata2;
58    /* verilator lint_on UNDRIVEN */
59
60    /* verilator lint_off UNUSED SIGNAL */
61    logic [31:0] readdata1;
62    /* verilator lint_on UNUSED SIGNAL */
63
64    assign resultcount = num_arb;
65
66    // Port 1 for writing, Port 2 for reading

```

```
67  twoport_memory result_mem(  
68    .clk(clk),  
69    .a1(resultcount),  
70    .a2(readaddress),  
71    .write1(write1),  
72    .write2(write2),  
73    .writedata1(result_writedata),  
74    .writedata2(writedata2),  
75    .readdata1(readdata1),  
76    .readdata2(readdata)  
77  );  
78  
79  // Introduce one cycle delay to account for writing time  
80  always_ff @(posedge clk) begin  
81    done <= calc_done == {MAX_GAME_ID + 1{1'b1}};  
82  end  
83  
84  endmodule
```

9.5.3 calc_manager.sv

```

1 module calc_manager(
2     input logic    clk,
3     input logic    reset,
4     input logic    start,
5     input logic    flushed,
6     /* verilator lint_off UNUSED SIGNAL */
7     input logic    write,
8     input logic [31:0] writedata,
9     /* verilator lint_on UNUSED SIGNAL */
10
11     output logic    found_result,
12     output logic    done,
13     /* verilator lint_off UNDRIVEN */
14     output logic [31:0] result
15     /* verilator lint_on UNDRIVEN */
16 );
17
18 /* verilator lint_off UNDRIVEN */
19 logic [7:0]    e_mem_a1, e_mem_a2;
20 logic    e_mem_write1, e_mem_write2;
21 logic [31:0] e_mem_writedata1, e_mem_writedata2;
22 /* verilator lint_on UNDRIVEN */
23
24 logic [31:0] e_mem_readdata1, e_mem_readdata2;
25
26 twoport_memory events_mem(
27     .clk(clk),
28     .a1(e_mem_a1),
29     .write1(e_mem_write1),
30     .writedata1(e_mem_writedata1),
31     .readdata1(e_mem_readdata1),
32     .a2(e_mem_a2),
33     .write2(e_mem_write2),
34     .writedata2(e_mem_writedata2),
35     .readdata2(e_mem_readdata2)
36 );
37
38
39 logic [7:0] even_index;
40 /* verilator lint_off UNUSED */
41 logic [7:0] odd_index;
42 logic running;
43 /* verilator lint_on UNUSED */
44
45 // events iter should probably just take number of odd and even events
46 iterator events_iter(
47     .clk(clk),
48     .reset(reset),
49     .start(start),
50     .found_result(found_result),
51     .flushed(flushed),
52     .even_index_end(next_home_event_index), // after writes stop, these will each be 2 past the
53     last indices written to
54     .odd_index_end(next_away_event_index),
55     .even_index(even_index),
56     .odd_index(odd_index),
57     .running(running),
58     .done(done)
59 );
60
61 logic [31:0] arb_event_a, arb_event_b;
62 logic [19:0] arb_prob;
63 logic    calc_odds_found_result;
64
65 assign found_result = calc_odds_found_result && running;
66 calc_odds arb_odds_calc(

```



```
66     .a(arb_event_a),
67     .b(arb_event_b),
68     .found_result(calc_odds_found_result),
69     .arb_prob(arb_prob)
70 );
71
72 logic     event_is_away;
73 logic [7:0] next_home_event_index;
74 logic [7:0] next_away_event_index;
75
76 initial begin
77     next_home_event_index = 0;
78     next_away_event_index = 1;
79 end
80
81 assign event_is_away = writedata[28];
82 assign e_mem_writedata1 = writedata;
83 assign e_mem_write1 = write;
84 assign e_mem_writedata2 = 0;
85 assign e_mem_write2 = 0;
86 assign e_mem_a2 = odd_index; // port2 always used for reading from odd index
87
88 /* Populate e_mem_a1 with correct idx to write into */
89 /* When writes are finished, port1 is switched to reading port */
90 always_comb begin
91     if (write) begin
92         if (event_is_away) e_mem_a1 = next_away_event_index;
93         else e_mem_a1 = next_home_event_index;
94     end else begin
95         e_mem_a1 = even_index;
96     end
97 end
98
99 // Update indices used for writing
100 // Both blocks together: memory[next_index += 2] = writedata;
101 always_ff @(posedge clk) begin
102     if (reset) begin
103         next_home_event_index <= 0;
104         next_away_event_index <= 1;
105     end
106     if (write) begin
107         if (event_is_away) next_away_event_index <= next_away_event_index + 2;
108         else next_home_event_index <= next_home_event_index + 2;
109     end
110 end
111
112 // Populate arb_event_a and arb_event_b with correct events for calc_odds to use
113 assign arb_event_a = e_mem_readdata1;
114 assign arb_event_b = e_mem_readdata2;
115
116 // combinational logic for populating $result
117 // TODO would it be crazy to define a module that takes an arb_event_t
118 // and exposes the relevant fields?
119 assign result = {
120     arb_event_b[27:24], // 4 bits of bookie_id_b
121     arb_event_a[27:24], // 4 bits of bookie_id_a
122     arb_event_a[23:20], // 4 bits of game_id
123     arb_prob // 20 bits of arb_prob
124 };
125
126
127 endmodule
```

9.5.4 calc_odds.sv

```
1 // CSEE 4840 Bettor Sports Arbitrage Calc Odds Module
2
3 module calc_odds(
4     /* verilator lint_off UNUSED */
5     input logic [31:0] a,
6     input logic [31:0] b,
7     /* verilator lint_on UNUSED */
8     output logic found_result,
9     output logic [19:0] arb_prob
10 );
11     logic [19:0] a20, b20;
12     logic [39:0] ab;
13     logic [39:0] aplusb;
14
15
16     assign a20 = a[19:0];
17     assign b20 = b[19:0];
18
19     assign ab = a20 * b20;
20     assign aplusb = {10'b0, a20 + b20, 10'b0};
21
22     always_comb begin
23         if (apusb < ab) begin
24             found_result = 1;
25             arb_prob = aplusb[29:10];
26         end else begin
27             found_result = 0;
28             arb_prob = 0;
29         end
30     end
31
32 endmodule
```

9.5.5 iterator.sv

```
1 // CSEE 4840 Better Sports Arbitrage Iterator Module
2
3 module iterator(
4     input logic clk,
5     input logic reset,
6     input logic start,
7     input logic found_result,
8     input logic flushed,
9     input logic [7:0] even_index_end,
10    input logic [7:0] odd_index_end,
11
12    output logic [7:0] even_index,
13    output logic [7:0] odd_index,
14    output logic running,
15    output logic done
16 );
17
18     logic wait_one_cycle;
19     initial begin
20         even_index = 0;
21         odd_index = 1;
22         running = 0;
23         wait_one_cycle = 0;
24     end
25
26     assign done = even_index + 2 > even_index_end;
27
28     always_ff@(posedge clk) begin
29         if (reset) begin
30             running <= 0;
31         end
32
33         if (start) begin
34             running <= 1;
35             even_index <= 0;
36             odd_index <= 1;
37             wait_one_cycle <= 0;
38         end
39
40         wait_one_cycle <= !wait_one_cycle;
41
42         if(running && !reset && !done && !wait_one_cycle) begin
43             if (!found_result || flushed) begin
44                 if(odd_index + 2 >= odd_index_end) begin
45                     odd_index <= 1;
46                     even_index <= even_index + 2;
47                     if (even_index + 2 == even_index_end) running <= 0;
48                 end else begin
49                     odd_index <= odd_index + 2;
50                 end
51             end
52         end
53     end
54 endmodule
```

9.5.6 twoport_memory.sv

```
1 module twoport_memory(  
2     input logic      clk,  
3     input logic [7:0] a1, a2,  
4     input logic      write1, write2,  
5     input logic [31:0] writedata1, writedata2,  
6     output logic [31:0] readdata1, readdata2  
7 );  
8  
9     logic [31:0] mem [255:0];  
10  
11     always_ff @(posedge clk) begin  
12         if (write1) begin  
13             mem[a1] <= writedata1;  
14             readdata1 <= writedata1;  
15         end else readdata1 <= mem[a1];  
16     end  
17  
18     always_ff @(posedge clk) begin  
19         if (write2) begin  
20             mem[a2] <= writedata2;  
21             readdata2 <= writedata2;  
22         end else readdata2 <= mem[a2];  
23     end  
24 endmodule
```

9.5.7 write_manager.sv

```
1 module write_manager #(parameter MAX_GAME_ID = 1'h1, GAME_ID_WIDTH = 1'h1)
2 (
3   input logic clk,
4   input logic reset,
5   input logic [31:0] result_vec [MAX_GAME_ID:0],
6   input logic [MAX_GAME_ID:0] found_result_vec,
7   output logic [MAX_GAME_ID:0] flushed_vec,
8   output logic write,
9   output logic [7:0] write_counter,
10  output logic [31:0] writedata
11 );
12
13  logic [GAME_ID_WIDTH - 1:0] source_index;
14
15  initial begin
16    write_counter = 8'h0;
17    source_index = 0;
18    flushed_vec = 0;
19  end
20
21  always_ff @(posedge clk) begin
22    if (reset) begin
23      write_counter <= 0;
24      flushed_vec <= 0;
25      source_index <= 0;
26    end
27
28    if (source_index == MAX_GAME_ID) begin
29      source_index <= 0;
30    end else begin
31      source_index <= source_index + 1;
32    end
33
34    if (found_result_vec[source_index]) begin
35      flushed_vec[source_index] <= 1'h1;
36    end else begin
37      flushed_vec[source_index] <= 1'h0;
38    end
39
40    if (found_result_vec[source_index] && !flushed_vec[source_index]) begin
41      write_counter <= write_counter + 1'h1;
42    end
43  end
44
45  always_comb begin
46    if (found_result_vec[source_index]) begin
47      writedata = result_vec[source_index];
48      write = 1'h1;
49    end else begin
50      writedata = 32'h0;
51      write = 1'h0;
52    end
53  end
54 endmodule
```

9.6 calc_arb.sh

```
1 echo "+++++ PULLING EVENTS FROM WEBSITES +++++"
2 python3 scrape/scrape.py
3
4 echo "+++++ CALCULATING ARBITRAGE OPPORTUNITIES +++++"
5 ./src/calc_arb ./scrape/nba_game_odds.csv
```

9.7 simulation

9.7.1 arb_avalon_interface.cpp

```
1 #include <iostream>
2 #include "Varb_avalon_interface.h"
3 #include <verilated.h>
4 #include <verilated_vcd_c.h>
5
6 #include "../include/arb.h"
7 #include "../include/arb_buf.h"
8 #include "../include/arb_parsing.h"
9 #include "../include/fixed_point.h"
10 #include "../include/avalon_interface.h"
11
12 #define CLOCK_CYCLE 20
13
14 void print_result(arb_result_t *result) {
15     uint32_t masked_arb_prob = result->arb_prob & 0xFFFFF;
16     double arb_prob = fixed_to_double(masked_arb_prob);
17
18     printf("Game ID: %d, Bookie A: %d, Bookie B: %d, Arbitrage Probability: %f\n", result->
19         game_id, result->bookie_id_a, result->bookie_id_b, arb_prob);
20 }
21
22 static void update_clk(Varb_avalon_interface& arbSim, VerilatedVcdC& tfp,
23     int time)
24 {
25     arbSim.clk = (time % 20) >= 10;
26     arbSim.eval();
27     tfp.dump( time );
28 }
29
30 static void avalon_clear_registers(Varb_avalon_interface& arbSim)
31 {
32     arbSim.reset = 0;
33     arbSim.read = 0;
34     arbSim.write = 0;
35     arbSim.chipselect = 0;
36     arbSim.address = 0;
37     arbSim.writedata = 0;
38 }
39
40 static void avalon_write(Varb_avalon_interface& arbSim, uint32_t data,
41     uint16_t addr)
42 {
43     arbSim.reset = 0;
44     arbSim.read = 0;
45     arbSim.write = 1;
46     arbSim.chipselect = 1;
47     arbSim.address = addr;
48     arbSim.writedata = data;
49 }
50
51 static void avalon_request_read(Varb_avalon_interface& arbSim, uint16_t addr)
52 {
53     arbSim.reset = 0;
54     arbSim.read = 1;
55     arbSim.write = 0;
56     arbSim.chipselect = 1;
57     arbSim.address = addr;
58     arbSim.writedata = 0;
59 }
60
61 static uint32_t avalon_finish_read(Varb_avalon_interface& arbSim)
62 {
63     uint32_t res = arbSim.readdata;
64     avalon_clear_registers(arbSim);
65 }
```

```
64     return res;
65 }
66
67 void run_dummy_avalon_inputs(Varb_avalon_interface& arbSim, VerilatedVcdC& tfp)
68 {
69     int time = 0;
70     uint32_t res = 0;
71
72     avalon_clear_registers(arbSim);
73
74     for ( ; time < 500; time += 10) {
75         // writing an event
76         if (time == 110)
77             avalon_write(arbSim, 0xffff, ARB_EVENT_WRITE_ADDR); // all dummy values for now
78         if (time == 130)
79             avalon_clear_registers(arbSim);
80
81         // asserting start
82         if (time == 210)
83             avalon_write(arbSim, 0, ARB_START_ADDR);
84         if (time == 230)
85             avalon_clear_registers(arbSim);
86
87         // checking done + count
88         if (time == 310)
89             avalon_request_read(arbSim, ARB_READ_REGS_ADDR);
90         if (time == 330)
91             res = avalon_finish_read(arbSim);
92
93         // reading 0th result
94         if (time == 410)
95             avalon_request_read(arbSim, ARB_RESULT_READ_ADDR(0));
96         if (time == 430)
97             res = avalon_finish_read(arbSim);
98
99         update_clk(arbSim, tfp, time);
100     }
101     update_clk(arbSim, tfp, time);
102 }
103
104 void simulate_actual_events(Varb_avalon_interface& arbSim, VerilatedVcdC& tfp)
105 {
106
107     int time = 0;
108     uint32_t writedata = 0;
109     uint32_t readdata = 0;
110     int event_index = 0;
111     struct event_buf *events = events_from_file("../scrape/nba_game_odds_template.csv");
112     printf("processing %d events\n", events->len);
113     arb_event_t *event = NULL;
114     int reset_time = 45;
115     int clear_time = -1;
116     int write_time = 115;
117     int next_polling_ts = -1;
118     int complete_poll_ts = -1;
119     int clear_start_ts = -1;
120     int start_read_ts = -1;
121     int finish_read_ts = -1;
122     int end_ts = -1;
123     uint8_t result_count = 0;
124     arb_read_regs_t read_regs = {0};
125     arb_result_t *results = NULL;
126     uint32_t res = 0;
127     uint8_t read_index = 0;
128
129     for ( ; time < 800000; time += 5) {
130         // resetting hardware
131         if (time == reset_time) {
```



```

132     avalon_write(arbSim, 0, ARB_RESET_ADDR);
133     clear_time = time + CLOCK_CYCLE;
134 }
135
136 // writing an event
137 if (time == write_time && event_index < events->len) {
138     event = &events->events_vec[event_index++];
139     writedata = *((uint32_t *) (event));
140     avalon_write(arbSim, writedata, ARB_EVENT_WRITE_ADDR);
141     clear_time = time + CLOCK_CYCLE;
142     write_time += 5 * CLOCK_CYCLE;
143 }
144 if (time == clear_time) {
145     avalon_clear_registers(arbSim);
146 }
147
148 // asserting start
149 if (time == write_time && event_index == events->len) {
150     avalon_write(arbSim, 0, ARB_START_ADDR);
151     clear_start_ts = time + CLOCK_CYCLE;
152     next_polling_ts = time + 5 * CLOCK_CYCLE;
153     clear_time = -1;
154 }
155 if (time == clear_start_ts) {
156     avalon_clear_registers(arbSim);
157 }
158
159 // polling for done
160 if (time == next_polling_ts) {
161     avalon_request_read(arbSim, ARB_READ_REGS_ADDR);
162     complete_poll_ts = time + 2 * CLOCK_CYCLE;
163 }
164 if (time == complete_poll_ts) {
165     readdata = avalon_finish_read(arbSim);
166     read_regs = *((arb_read_regs_t *) &readdata);
167     result_count = read_regs.result_count;
168     if (read_regs.done) {
169         printf("Done! result count: %d\n", result_count);
170         start_read_ts = time + 5 * CLOCK_CYCLE;
171         results = (arb_result_t *) malloc(result_count * sizeof(*results));
172     } else {
173         next_polling_ts += 5 * CLOCK_CYCLE;
174     }
175 }
176
177 // reading events
178 if (time == start_read_ts) {
179     avalon_request_read(arbSim, ARB_RESULT_READ_ADDR(read_index));
180     finish_read_ts = time + 2 * CLOCK_CYCLE;
181 }
182 if (time == finish_read_ts) {
183     res = avalon_finish_read(arbSim);
184     results[read_index] = *((arb_result_t *) &res);
185     read_index++;
186     if (read_index < result_count)
187         start_read_ts = time + 5 * CLOCK_CYCLE;
188     else
189         end_ts = time + 5 * CLOCK_CYCLE;
190 }
191
192 if (time == end_ts) {
193     break;
194 }
195
196 update_clk(arbSim, tfp, time);
197 }
198 update_clk(arbSim, tfp, time);
199

```

```
200 for (int i = 0; i < result_count; i++) {
201     printf("%d: ", i);
202     print_result(&results[i]);
203 }
204
205 free(events);
206 free(results);
207 }
208
209 int main(int argc, const char **argv, const char **env) {
210     Verilated::commandArgs(argc, argv);
211     Varb_avalon_interface arbSim;
212     Verilated::traceEverOn(true);
213     VerilatedVcdC tfp;
214     arbSim.trace(&tfp, 99);
215     tfp.open("arb_avalon_interface.vcd");
216
217     // run_dummy_avalon_inputs(arbSim, tfp);
218     simulate_actual_events(arbSim, tfp);
219
220
221     tfp.close();
222     arbSim.final();
223
224     return 0;
225 }
```

9.7.2 calc_manager.cpp

```

1 #include <iostream>
2 #include "Vcalc_manager.h"
3 #include <verilated.h>
4 #include <verilated_vcd_c.h>
5
6 #include "../include/arb.h"
7 #include "../include/arb_buf.h"
8 #include "../include/arb_parsing.h"
9
10 #define MAX_ENTRIES 256
11 #define CLOCK_CYCLE 20
12
13 void print_result(arb_result_t *result) {
14     uint32_t masked_arb_prob = result->arb_prob & 0xFFFFF;
15     double arb_prob = fixed_to_double(masked_arb_prob);
16
17     printf("Game ID: %d, Bookie A: %d, Bookie B: %d, Arbitrage Probability: %f\n", result->
18         game_id, result->bookie_id_a, result->bookie_id_b, arb_prob);
19 }
20
21 void print_event(arb_event_t *event) {
22     printf("odds: %d, bookie_id: %d, game_id: %d, outcome: %d\n", event->odds, event->bookie_id,
23         event->game_id, event->outcome);
24 }
25
26 static void update_clk(Vcalc_manager& calc_man_sim, VerilatedVcdC& tfp,
27     int time)
28 {
29     calc_man_sim.clk = (time % 20) >= 10;
30     calc_man_sim.eval();
31     tfp.dump( time );
32 }
33
34 static void clear_all_regs(Vcalc_manager& calc_man_sim)
35 {
36     calc_man_sim.reset = 0;
37     calc_man_sim.start = 0;
38     calc_man_sim.flushed = 0;
39     calc_man_sim.write = 0;
40     calc_man_sim.writedata = 0;
41 }
42
43 static void write_one_event(Vcalc_manager& calc_man_sim, arb_event_t *event)
44 {
45     calc_man_sim.write = 1;
46     calc_man_sim.writedata = *((uint32_t *) event);
47 }
48
49 static void clear_event_writing_regs(Vcalc_manager& calc_man_sim)
50 {
51     calc_man_sim.write = 0;
52     calc_man_sim.writedata = 0;
53 }
54
55 static void raise_reset(Vcalc_manager& calc_man_sim)
56 {
57     calc_man_sim.reset = 1;
58 }
59
60 static void lower_reset(Vcalc_manager& calc_man_sim)
61 {
62     calc_man_sim.reset = 0;
63 }
64
65 static void raise_start(Vcalc_manager& calc_man_sim)
66 {

```

```

65  calc_man_sim.start = 1;
66  }
67
68  static void lower_start(Vcalc_manager& calc_man_sim)
69  {
70  calc_man_sim.start = 0;
71  }
72
73  static void raise_flushed(Vcalc_manager& calc_man_sim)
74  {
75  calc_man_sim.flushed = 1;
76  }
77
78  static void lower_flushed(Vcalc_manager& calc_man_sim)
79  {
80  calc_man_sim.flushed = 0;
81  }
82
83  static int read_found_result(Vcalc_manager& calc_man_sim)
84  {
85  return calc_man_sim.found_result;
86  }
87
88  static uint32_t read_result(Vcalc_manager& calc_man_sim)
89  {
90  return calc_man_sim.result;
91  }
92
93  void simulate_input_events(Vcalc_manager& calc_man_sim, VerilatedVcdC& tfp)
94  {
95  int time = 0;
96  int write_index = 0, read_index = 0;
97  int write_ts = 40, write_clear_ts = 60;
98  int compare_ts = -1;
99  int found_result;
100  arb_result_t *result;
101  arb_event_t *write_event, *read_event;
102  struct event_buf *events = events_from_file("../scrape/example_with_arbitrage.csv");
103  // struct arb_event_buf *events = events_from_file("../scrape/example_without_arbitrage.csv");
104  uint8_t event_count = std::min(MAX_ENTRIES, events->len);
105  printf("event_count: %d\n", event_count);
106  int reset_time = -1;
107  int raise_flush_ts = -1, lower_flush_ts = -1;
108  int waiting_for_flush = false;
109
110  for ( ; time < 300000; time += 10) {
111
112      if (time > 460 && calc_man_sim.done) {
113          printf("DONE!\n");
114          break;
115      }
116      // (1) Write Phase
117      // (a) write next event to memory
118      if (time == write_ts && write_index < event_count) {
119          write_event = &events->events_vec[write_index];
120          write_one_event(calc_man_sim, write_event);
121          write_ts += 100;
122          write_index++;
123      }
124
125      // (b) clear registers
126      if (time == write_clear_ts) {
127          clear_event_writing_regs(calc_man_sim);
128          write_clear_ts += 100;
129      }
130
131      // Once all events written, raise start
132      if (time == write_ts && write_index >= event_count) {

```

```

133     printf("<<< all events written >>>\n");
134     raise_start(calc_man_sim);
135     reset_time = time + CLOCK_CYCLE;
136     compare_ts = time + 2 * CLOCK_CYCLE;
137 }
138
139 if (time == reset_time) {
140     lower_start(calc_man_sim);
141 }
142
143 // (2) Comparison phase
144 if (time == compare_ts && !waiting_for_flush) {
145     found_result = read_found_result(calc_man_sim);
146     // uint32_t event_a = read_event_a(calc_man_sim);
147     // uint32_t event_b = read_event_b(calc_man_sim);
148
149     // printf("eventA: ");
150     // print_event((arb_event_t *) &event_a);
151     // printf("eventB: ");
152     // print_event((arb_event_t *) &event_b);
153
154     if (found_result) {
155         printf("found result!\n");
156         uint32_t res = read_result(calc_man_sim);
157         raise_flush_ts = time + CLOCK_CYCLE;
158         lower_flush_ts = time + 2 * CLOCK_CYCLE;
159         result = (arb_result_t *) &res;
160         print_result(result);
161         waiting_for_flush = true;
162     } else {
163         compare_ts += CLOCK_CYCLE;
164     }
165 }
166
167 if (time == raise_flush_ts) {
168     raise_flushed(calc_man_sim);
169 }
170
171 if (time == lower_flush_ts) {
172     lower_flushed(calc_man_sim);
173     waiting_for_flush = false;
174     compare_ts = time + CLOCK_CYCLE;
175 }
176
177 update_clk(calc_man_sim, tfp, time);
178 }
179 update_clk(calc_man_sim, tfp, time);
180
181 free(events);
182 }
183
184 int main(int argc, const char **argv, const char **env) {
185     Verilated::commandArgs(argc, argv);
186     Vcalc_manager calc_man_sim;
187     Verilated::traceEverOn(true);
188     VerilatedVcdC tfp;
189     calc_man_sim.trace(&tfp, 99);
190     tfp.open("calc_manager.vcd");
191
192     simulate_input_events(calc_man_sim, tfp);
193
194     tfp.close();
195     calc_man_sim.final();
196
197     return 0;
198 }

```

9.7.3 calc_odds.cpp

```

1 #include <iostream>
2 #include "Vcalc_odds.h"
3 #include <verilated.h>
4 #include <verilated_vcd_c.h>
5 #include <cassert>
6
7 #include "../include/arb.h"
8 #include "../include/fixed_point.h"
9
10
11 int main(int argc, const char ** argv, const char ** env) {
12     Verilated::commandArgs(argc, argv);
13
14     Vcalc_odds calc_oddsSim;
15
16     assert(sizeof(arb_event_t) * 8 == 32);
17
18     arb_event_t events[6] = {{0}};
19     std::string str_odds[6];
20
21     // 50 50
22     events[0].odds = double_to_fixed(2.0);
23     events[0].outcome = 0;
24     events[0].bookie_id = 0;
25     str_odds[0] = "50";
26
27     events[1].odds = double_to_fixed(2.0);
28     events[1].outcome = 1;
29     events[1].bookie_id = 0;
30     str_odds[1] = "50";
31
32     // 75 25
33     events[2].odds = double_to_fixed(1.33);
34     events[2].outcome = 0;
35     events[2].bookie_id = 1;
36     str_odds[2] = "75";
37
38     events[3].odds = double_to_fixed(4.0);
39     events[3].outcome = 1;
40     events[3].bookie_id = 1;
41     str_odds[3] = "25";
42
43     // 60 40
44     events[4].odds = double_to_fixed(1.67);
45     events[4].outcome = 0;
46     events[4].bookie_id = 2;
47     str_odds[4] = "60";
48
49     events[5].odds = double_to_fixed(2.5);
50     events[5].outcome = 1;
51     events[5].bookie_id = 2;
52     str_odds[5] = "40";
53
54     size_t event_count = sizeof(events)/sizeof(events[0]);
55     for (int i = 0; i < event_count; i += 2) {
56         for (int j = 1; j < event_count; j += 2) {
57             if (events[i].outcome == events[j].outcome)
58                 continue;
59             if (events[i].bookie_id == events[j].bookie_id)
60                 continue;
61
62             std::cout << "Testing " << str_odds[i] << " and " << str_odds[j] << "\n";
63             double odds_a = fixed_to_double(events[i].odds);
64             double odds_b = fixed_to_double(events[j].odds);
65
66             bool swIs0pp = odds_a + odds_b < odds_a * odds_b;

```

```
67     auto swArbProb = swIsOpp ? odds_a + odds_b : 0;
68
69     std::cout << "Software Results:\n";
70     std::cout << "\tarbitrage: " << (swIsOpp ? "yes" : "no") << "\n";
71     std::cout << "\tarbitrage odds: " << swArbProb << "\n";
72
73     calc_oddsSim.a = events[i].odds;
74     calc_oddsSim.b = events[j].odds;
75     calc_oddsSim.eval();
76
77     bool hwIsArb = calc_oddsSim.found_result;
78
79     // Splice out first 12 bits
80     uint32_t maskedArbProb = calc_oddsSim.arb_prob & 0xFFFFF;
81     double hwArbProb = fixed_to_double(maskedArbProb);
82
83     // auto hwArbProb = fixed_to_double(calc_oddsSim.arb_prob);
84
85     std::cout << "Hardware Results:\n";
86     std::cout << "\tarbitrage: " << (hwIsArb ? "yes" : "no") << "\n";
87     std::cout << "\tarbitrage odds: " << hwArbProb << "\n";
88     std::cout << "\n";
89
90     assert(hwIsArb == swIsOpp);
91 }
92 }
93
94 std::cout << "SUCCESS\n";
95 calc_oddsSim.final();
96 }
```

9.7.4 iterator.cpp

```
1 #include <iostream>
2 #include "Viterator.h"
3 #include <verilated.h>
4 #include <verilated_vcd_c.h>
5 #include <cassert>
6
7 static void update_clk(Viterator& iteratorSim, VerilatedVcdC& tfp, int time)
8 {
9     iteratorSim.clk = (time % 20) >= 10;
10    iteratorSim.eval();
11    tfp.dump( time );
12 }
13
14
15 static void iterator_clear_registers(Viterator& iteratorSim, VerilatedVcdC& tfp) {
16     iteratorSim.reset = 0;
17     iteratorSim.found_result = 0;
18     iteratorSim.flushed = 0;
19     iteratorSim.start = 0;
20 }
21
22 static void iterator_reset(Viterator& iteratorSim, VerilatedVcdC& tfp,
23     uint8_t even_index_end, uint8_t odd_index_end) {
24     iteratorSim.reset = 1;
25     iteratorSim.found_result = 0;
26     iteratorSim.flushed = 0;
27     iteratorSim.even_index_end = even_index_end;
28     iteratorSim.odd_index_end = odd_index_end;
29 }
30
31 static void iterator_assert_start(Viterator& iteratorSim, VerilatedVcdC& tfp)
32 {
33     iteratorSim.start = 1;
34 }
35
36 static void iterator_found_result_high(Viterator& iteratorSim, VerilatedVcdC& tfp)
37 {
38     iteratorSim.found_result = 1;
39 }
40
41 static void iterator_found_result_low(Viterator& iteratorSim, VerilatedVcdC& tfp)
42 {
43     iteratorSim.found_result = 0;
44 }
45
46 static void iterator_flushed_high(Viterator& iteratorSim, VerilatedVcdC& tfp)
47 {
48     iteratorSim.flushed = 1;
49 }
50
51 static void iterator_flushed_low(Viterator& iteratorSim, VerilatedVcdC& tfp)
52 {
53     iteratorSim.flushed = 0;
54 }
55
56 static uint8_t iterator_read_even(Viterator& iteratorSim, VerilatedVcdC& tfp) {
57     uint8_t res = iteratorSim.even_index;
58     return res;
59 }
60
61 static uint8_t iterator_read_dd(Viterator& iteratorSim, VerilatedVcdC& tfp) {
62     uint8_t res = iteratorSim.odd_index;
63     return res;
64 }
65
66 void simulate_iterator(Viterator& iteratorSim, VerilatedVcdC& tfp)
```



```
67 {
68     int time = 0;
69     uint8_t even;
70     uint8_t odd;
71
72     for ( ; time < 300000; time += 10) {
73         /* Pulse reset signal and set num_events */
74         if (time == 100)
75             iterator_reset(iteratorSim, tfp, 16, 13);
76         if (time == 120)
77             iterator_clear_registers(iteratorSim, tfp);
78
79         /* Pulse start signal */
80         if (time == 140)
81             iterator_assert_start(iteratorSim, tfp);
82         if (time == 160)
83             iterator_clear_registers(iteratorSim, tfp);
84
85         /* Read i and j */
86         if (time == 240) {
87             even = iterator_read_even(iteratorSim, tfp);
88             odd = iterator_read_dd(iteratorSim, tfp);
89             printf("-- TIME 240 --:");
90             printf("even = %u, odd = %u\n", even, odd);
91         }
92
93         if (time == 260) {
94             iterator_found_result_high(iteratorSim, tfp);
95             even = iterator_read_even(iteratorSim, tfp);
96             odd = iterator_read_dd(iteratorSim, tfp);
97             printf("-- TIME 260 --:");
98             printf("even: %u, odd: %u\n", even, odd);
99         }
100
101         if (time == 280) {
102             iterator_flushed_high(iteratorSim, tfp);
103             even = iterator_read_even(iteratorSim, tfp);
104             odd = iterator_read_dd(iteratorSim, tfp);
105             printf("-- TIME 280 --:");
106             printf("even: %u, odd: %u\n", even, odd);
107         }
108
109         if (time == 300) {
110             iterator_found_result_low(iteratorSim, tfp);
111             even = iterator_read_even(iteratorSim, tfp);
112             odd = iterator_read_dd(iteratorSim, tfp);
113             printf("-- TIME 300 --:");
114             printf("even: %u, odd: %u\n", even, odd);
115         }
116
117         if (time == 320) {
118             iterator_flushed_low(iteratorSim, tfp);
119             even = iterator_read_even(iteratorSim, tfp);
120             odd = iterator_read_dd(iteratorSim, tfp);
121             printf("-- TIME 320 --:");
122             printf("even: %u, odd: %u\n", even, odd);
123         }
124
125         if (time == 340) {
126             even = iterator_read_even(iteratorSim, tfp);
127             odd = iterator_read_dd(iteratorSim, tfp);
128             printf("-- TIME 340 --:");
129             printf("even: %u, odd: %u\n", even, odd);
130         }
131
132         update_clk(iteratorSim, tfp, time);
133     }
134 }
```

```
135     update_clk(iteratorSim, tfp, time);
136 }
137
138 int main(int argc, const char ** argv, const char ** env) {
139     Verilated::commandArgs(argc, argv);
140     Viterator iteratorSim;
141     Verilated::traceEverOn(true);
142     VerilatedVcdC tfp;
143     iteratorSim.trace(&tfp, 99);
144     tfp.open("iterator.vcd");
145
146     simulate_iterator(iteratorSim, tfp);
147
148     tfp.close();
149     iteratorSim.final();
150
151     return 0;
152 }
```

9.7.5 twoport_memory.cpp

```
1 #include <iostream>
2 #include "Vtwoport_memory.h"
3 #include <verilated.h>
4 #include <verilated_vcd_c.h>
5
6 #include "../include/arb.h"
7 #include "../include/arb_buf.h"
8 #include "../include/arb_parsing.h"
9
10 #define MAX_ENTRIES 256
11
12 static void update_clk(Vtwoport_memory& mem_sim, VerilatedVcdC& tfp,
13 int time)
14 {
15     mem_sim.clk = (time % 20) >= 10;
16     mem_sim.eval();
17     tfp.dump( time );
18 }
19
20 static void clear_registers_for_port(Vtwoport_memory& mem_sim,
21 VerilatedVcdC& tfp, int port=1)
22 {
23     if (port == 1) {
24         mem_sim.write1 = 0;
25         mem_sim.writedata1 = 0;
26     } else {
27         mem_sim.write2 = 0;
28         mem_sim.writedata2 = 0;
29     }
30 }
31
32 static void mem_write(Vtwoport_memory& mem_sim, VerilatedVcdC& tfp,
33 uint32_t data, uint16_t addr, int port=1)
34 {
35     if (port == 1) {
36         mem_sim.a1 = addr;
37         mem_sim.write1 = 1;
38         mem_sim.writedata1 = data;
39     } else {
40         mem_sim.a2 = addr;
41         mem_sim.write2 = 1;
42         mem_sim.writedata2 = data;
43     }
44 }
45
46 static void mem_request_read(Vtwoport_memory& mem_sim, VerilatedVcdC& tfp,
47 uint16_t addr, int port=1)
48 {
49     if (port == 1) {
50         mem_sim.a1 = addr;
51         mem_sim.write1 = 0;
52         mem_sim.writedata1 = 0;
53     } else {
54         mem_sim.a2 = addr;
55         mem_sim.write2 = 0;
56         mem_sim.writedata2 = 0;
57     }
58 }
59
60 static uint32_t mem_finish_read(Vtwoport_memory& mem_sim, VerilatedVcdC& tfp,
61 int port=1)
62 {
63     uint32_t res;
64     if (port == 1) {
65         res = mem_sim.readdata1;
66     } else {
```

```

67     res = mem_sim.readdata2;
68 }
69 clear_registers_for_port(mem_sim, tfp, port);
70 return res;
71 }
72
73 void run_dummy_reads_and_writes(Vtwoport_memory& mem_sim, VerilatedVcdC& tfp)
74 {
75     int time = 0;
76     uint32_t res1 = 0, res2 = 0;
77
78     clear_registers_for_port(mem_sim, tfp, 1);
79     clear_registers_for_port(mem_sim, tfp, 2);
80
81     for ( ; time < 500; time += 10) {
82         // simultaneous writes
83         if (time == 120) {
84             mem_write(mem_sim, tfp, 0xffff, 1, 1);
85             mem_write(mem_sim, tfp, 0xf0f0, 0, 2);
86         }
87         if (time == 140) {
88             clear_registers_for_port(mem_sim, tfp, 1);
89             clear_registers_for_port(mem_sim, tfp, 2);
90         }
91
92         // simultaneous reads
93         if (time == 220) {
94             mem_request_read(mem_sim, tfp, 0, 1);
95             mem_request_read(mem_sim, tfp, 1, 2);
96         }
97         if (time == 240) {
98             res1 = mem_finish_read(mem_sim, tfp, 1);
99             res2 = mem_finish_read(mem_sim, tfp, 2);
100        }
101
102        update_clk(mem_sim, tfp, time);
103    }
104    update_clk(mem_sim, tfp, time);
105 }
106
107 void simulate_actual_reads_and_writes(Vtwoport_memory& mem_sim, VerilatedVcdC& tfp)
108 {
109     int time = 0;
110     uint32_t writedata, readdata = 0;
111     int write_index = 0, read_index = 0;
112     int write_ts = 40, write_clear_ts = 60;
113     int read_ts = 140, read_finish_ts = 160;
114     arb_event_t *write_event, *read_event;
115     struct event_buf *events = events_from_file("../scrape/nba_game_odds_template.csv");
116     uint8_t event_count = std::min(MAX_ENTRIES, events->len);
117
118     for ( ; time < 300000 && read_index < event_count; time += 10) {
119         // writing an event
120         if (time == write_ts && write_index < event_count) {
121             write_event = &events->events_vec[write_index];
122             writedata = *((uint32_t *) (write_event));
123             mem_write(mem_sim, tfp, writedata, write_index); // default to port 1
124             write_ts += 100;
125             write_index++;
126         }
127         if (time == write_clear_ts) {
128             clear_registers_for_port(mem_sim, tfp);
129             write_clear_ts += 100;
130         }
131
132         // read from port 2 while we keep writing to port 1
133         if (time == read_ts && read_index < event_count) {
134             mem_request_read(mem_sim, tfp, read_index, 2);

```

```
135     read_ts += 100;
136 }
137
138 // check that what we read matches what we wrote in
139 if (time == read_finish_ts) {
140     readdata = mem_finish_read(mem_sim, tfp, 2);
141     read_event = &events->events_vec[read_index];
142     if(memcmp(&readdata, read_event, sizeof(readdata))) {
143         std::cerr << "FAILURE\n";
144         std::cerr << "\tEvent read at " << read_index << " doesn't match ";
145         std::cerr << "event written from " << read_index << "\n";
146         std::cerr << "\treaddata: " << readdata << "\n";
147         std::cerr << "\toriginal: " << *((uint32_t *)read_event) << "\n";
148         exit(EXIT_FAILURE);
149     }
150     read_index++;
151     read_finish_ts += 100;
152 }
153 update_clk(mem_sim, tfp, time);
154 }
155 update_clk(mem_sim, tfp, time);
156
157 free(events);
158 std::cout << "SUCCESS!\n";
159 }
160
161 int main(int argc, const char **argv, const char **env) {
162     Verilated::commandArgs(argc, argv);
163     Vtwoport_memory mem_sim;
164     Verilated::traceEverOn(true);
165     VerilatedVcdC tfp;
166     mem_sim.trace(&tfp, 99);
167     tfp.open("twoport_memory.vcd");
168
169     // run_dummy_reads_and_writes(mem_sim, tfp);
170     simulate_actual_reads_and_writes(mem_sim, tfp);
171
172     tfp.close();
173     mem_sim.final();
174
175     return 0;
176 }
```

9.7.6 write_manager.cpp

```
1 #include <iostream>
2 #include "Vwrite_manager.h"
3 #include <verilated.h>
4 #include <verilated_vcd_c.h>
5 #include <stdio.h>
6
7 #include "../include/arb.h"
8 #include "../include/arb_buf.h"
9 #include "../include/arb_parsing.h"
10
11
12 static void update_clk(Vwrite_manager& writeSim, VerilatedVcdC& tfp,
13     int time)
14 {
15     writeSim.clk = (time % 20) >= 10;
16     writeSim.eval();
17     tfp.dump( time );
18 }
19
20
21 void print_event(arb_event_t *event) {
22     printf("odds: %d, bookie_id: %d, game_id: %d, outcome: %d\n", event->odds, event->bookie_id,
23         event->game_id, event->outcome);
24 }
25
26 static void send_result(Vwrite_manager & writeSim, uint32_t data)
27 {
28     uint8_t found_result_vec = 1;
29     memcpy(&writeSim.found_result_vec, &found_result_vec,
30         sizeof(writeSim.found_result_vec));
31     memcpy(&writeSim.result_vec, &data, sizeof(writeSim.result_vec));
32 }
33
34
35 static void reset_manager(Vwrite_manager& writeSim)
36 {
37     writeSim.reset = 1;
38     memset(&writeSim.found_result_vec, 0, sizeof(writeSim.found_result_vec));
39     memset(&writeSim.result_vec, 0, sizeof(writeSim.result_vec));
40 }
41
42
43 static void clear_registers(Vwrite_manager& writeSim)
44 {
45     writeSim.reset = 0;
46     memset(&writeSim.found_result_vec, 0, sizeof(writeSim.found_result_vec));
47     memset(&writeSim.result_vec, 0, sizeof(writeSim.result_vec));
48 }
49
50 static uint32_t get_writedata(Vwrite_manager& writeSim)
51 {
52     uint32_t res = writeSim.writedata;
53     return res;
54 }
55
56
57 static void lower_foundresult(Vwrite_manager& writeSim)
58 {
59     writeSim.found_result_vec = 0;
60 }
61
62 static int get_writecounter(Vwrite_manager& writeSim)
63 {
64     return writeSim.write_counter;
65 }
```

```
66
67
68 void simulate_writes(Vwrite_manager& writeSim, VerilatedVcdC& tfp)
69 {
70     int time = 0;
71     uint32_t result;
72
73     uint32_t writedata, readdata = 0;
74     int event_index = 0;
75     struct event_buf *events = events_from_file("../scrape/nba_game_odds_template.csv");
76     arb_event_t *event;
77     arb_event_t *write_event;
78     int write_time = 120;
79     int flushed_time = 140;
80     int clear_time = 140;
81     char wrote_start = 0;
82
83     for ( ; time < 300000; time += 10) {
84         if (time == 50)
85             reset_manager(writeSim);
86         else if (time == 70)
87             clear_registers(writeSim);
88
89         // writing an event
90         if (time == write_time && event_index < events->len) {
91             printf("Sending Event %d:\n", event_index);
92
93             event = &events->events_vec[event_index++];
94             result = *((uint32_t *) (event));
95             send_result(writeSim, result);
96             write_time += 100;
97
98             print_event(event);
99         } else if (time == flushed_time) {
100             uint32_t res = get_writedata(writeSim);
101             write_event = (arb_event_t *) &res;
102             flushed_time += 100;
103
104             printf("Written Event: \n");
105             print_event(write_event);
106         } else if (time + 60 == write_time) {
107             lower_foundresult(writeSim);
108         }
109
110         if (time == write_time && event_index == events->len)
111             break;
112
113         update_clk(writeSim, tfp, time);
114     }
115     update_clk(writeSim, tfp, time);
116
117     printf("Number of events written: %d\n", get_writecounter(writeSim));
118 }
119
120 int main(int argc, const char **argv, const char **env) {
121     Verilated::commandArgs(argc, argv);
122     Vwrite_manager writeSim;
123     Verilated::traceEverOn(true);
124     VerilatedVcdC tfp;
125     writeSim.trace(&tfp, 99);
126     tfp.open("write_manager.vcd");
127
128     simulate_writes(writeSim, tfp);
129
130     tfp.close();
131     writeSim.final();
132
133     return 0;

```


9.8 python_sim

9.8.1 python_alg.py

```

1 import time
2 import csv
3 import sys
4
5 class arb_event:
6     def __init__(self, odds, game_id, bookie_id, outcome):
7         self.odds = odds
8         self.game_id = game_id
9         self.bookie_id = bookie_id
10        self.outcome = outcome
11
12        def print_arb_event(self):
13            print("Outcome: %c" % (self.outcome))
14            print("Game ID: %d" % self.game_id)
15            print("Bookie ID: %d" % self.bookie_id)
16            print("Odds: %f" % self.odds)
17
18        class arb_result:
19            def __init__(self, arb_prob, game_id, bookie_id_a, bookie_id_b):
20                self.arb_prob = arb_prob
21                self.game_id = game_id
22                self.bookie_id_a = bookie_id_a
23                self.bookie_id_b = bookie_id_b
24
25            def print_arb_event(self):
26                print("Game ID: %d" % self.game_id)
27                print("Bookie ID a: %d" % self.bookie_id_a)
28                print("Bookie ID b: %d" % self.bookie_id_b)
29                print("Odds: %f" % self.arb_prob)
30
31        class event_buf:
32            def __init__(self, buf):
33                self.events_vec = buf
34
35            def append_event(self, odds, game_id, bookie_id, outcome):
36                self.events_vec.append(arb_event(odds, game_id, bookie_id, outcome))
37
38            def print_arb_events(self):
39                for event in self.events_vec:
40                    event.print_arb_event()
41
42        class result_buf:
43            def __init__(self, buf):
44                self.arbs_vec = buf
45
46            def append_result(self, arb_prob, game_id, bookie_id_a, bookie_id_b):
47                self.arbs_vec.append(arb_result(arb_prob, game_id, bookie_id_a, bookie_id_b))
48
49            def print_arb_results(self):
50                print("Arbitrage Opportunities:\n")
51                for result in self.arbs_vec:
52                    print("Game ID: " + str(result.game_id) + ", Bookie Home: " + str(result.bookie_id_a)
53                          + ", Bookie Away: " + str(result.bookie_id_b) + ", Arbitrage Probability: " + str(result.
54                            arb_prob))
55
56        def calc_arb(events_a: event_buf, events_b: event_buf) -> result_buf:
57            results = result_buf([])
58            for event_a in events_a.events_vec:
59                for event_b in events_b.events_vec:
60                    if(event_a.game_id != event_b.game_id):
61                        continue
62
63                    if((1 / event_a.odds) + (1 / event_b.odds) < 1):
64                        results.append_result(event_a.odds + event_b.odds, event_a.game_id, event_a.

```

```
        bookie_id, event_b.bookie_id)
63
64     return results
65
66
67 def read_csv(file_path):
68     events_a = event_buf([])
69     events_b = event_buf([])
70
71     with open(file_path, mode='r') as csvfile:
72         reader = csv.DictReader(csvfile)
73         for row in reader:
74             game_id = int(row['Game ID'])
75             bookie_id = int(row['Bookmaker ID'])
76             odds = float(row['Outcome Price'])
77             home_team = row['Home Team']
78             away_team = row['Away Team']
79             outcome_name = row['Outcome Name']
80
81             if outcome_name == home_team:
82                 outcome = 'a'
83                 events_a.append_event(odds, game_id, bookie_id, outcome)
84             elif outcome_name == away_team:
85                 outcome = 'b'
86                 events_b.append_event(odds, game_id, bookie_id, outcome)
87
88     return events_a, events_b
89
90
91 def main(argv):
92     filename = 'scrape/nba_game_odds_template.csv'
93     if len(argv) == 2:
94         filename = argv[1]
95     # start_time = time.time()
96
97     # populating events of head to head matchup
98
99     # a = home, b = away
100    # events_a, events_b = read_csv('scrape/example_with_arbitrage.csv')
101    events_a, events_b = read_csv(filename)
102
103    # print("Outcome a events:")
104    # events_a.print_arb_events()
105    # print("Outcome b events:")
106    # events_b.print_arb_events()
107
108    results = calc_arb(events_a, events_b)
109
110    results.print_arb_results()
111
112    # end_time = time.time()
113    # elapsed_time = end_time - start_time
114    # print(f"Elapsed time: {elapsed_time:.5f} seconds")
115
116 if __name__ == "__main__":
117     main(sys.argv)
```

9.8.2 full_python_sim.py

```
1 import time
2 import subprocess
3 from tqdm import tqdm
4
5
6 while True:
7     start_time = time.time()
8
9
10    subprocess.run(["python", "scrape/scrape.py"])
11    subprocess.run(["python", "python_sim/python_alg.py"])
12
13    end_time = time.time()
14    iteration_duration = end_time - start_time
15
16
17    print(f"Iteration took {iteration_duration:.5f} seconds.")
18
19
20    for _ in tqdm(range(30), desc="Wait", unit="s"):
21        time.sleep(1)
```