商管程式設計(107-2)

第二次期中考

題目設計: 盧信銘 國立台灣大學資管系

截止時間: 2019年5月6日下午12點10分

程式請上傳至 PDOGS (http://pdogs.ntu.im/judge/)。為各題上傳一份 Python 3.5 原始碼 (以複製貼上原始碼的方式上傳)。題目自己做。不接受紙本繳交,不接受遲交。請以英文或中文作答。作弊被確認者,整門課的成績將直接被評為 F,沒有第二種可能(也不能停修)。

本次期中考共有四題,總分最高一百分。如果你各題的分數加起來超過一百分的話,會以一百分計算。

所有題目的分數都由程式運算的正確性給分,一筆測試資料佔 2 分。你可以使用任何方法回答問題(包含課堂上沒教的)。你可以使用任何 Python 3.5 內建的模組,如 math, datetime, csv, sys 等。然而,你不可以使用非 Python 3.5 內建的模組(比如說 csvsorter, numpy 或 sklearn 等),如有使用當題以 0 分計算。

第一題

(30 points) [生日星期幾] 寫一個程式,由使用者輸入生日資料,資料格式為Year/Month/Day (如 2002/12/11),每行一筆資料。你的程式必須不斷的由使用者讀入資料,直到使用者輸入"BREAK"為止。計算在這些資料中,分別有幾個日期是在星期一、星期二、...、星期六、星期日。然後輸出。輸出的格式範例如下:

1 23 2 40 3 50 4 12 5 56 6 29 7 7

輸出共七行,各代表星期一(1)至星期日(7)。每行的第一個數字代表是星期幾,第二個數字代表有幾個。兩個數字間應有一個空格。如果輸入的資料不符合預期格式,應輸出 "DATA_ERROR"。

2019/04/01
2019/04/02
2019/04/03
2019/4/4
2019/4/5
2019/4/6
2019/4/7
2019/4/8
2019/4/9
2019/4/10
2029/4/11
2020/4/22
2020/4/23
BREAK
·

1 2			
2 2			
3 4			
4 2			
5 1			
6 1			
7 1			

範例輸入

IBREAK		
IDNEAN		

範例輸出

1 0		
2 0		
3 0		
4 0		
5 0		
6 0		
7 0		

101/1/2		
102-3-4		
BREAK		

DATA ERROR

第二題

(30 points) [去週期性] 在處理時間數列的資料時,我們時常會遇到數列有週期性。去除週期性的方法有很多,本題將考慮一個使用歷史中位數的去週期性方法。假設我們要處理週期為 C 的時間數列,則我們去週期性的方法為

$$x_t = y_t - median([y_{t-c}, y_{t-2c}, y_{t-3c}, y_{t-4c}, y_{t-5c}])$$
,

其中 $y_1, y_2, ..., y_T$ 為一個時間數列,我們針對第 t 期的資料 y_t 減去過去五個位在同一個週期位置的資料的中位數,得到第 t 期去週期的時間數列值 x_t 。

為了簡化問題,我們考慮的週期為7(C=7)。

寫一個程式,由使用者讀入一個時間數列,然後輸出去週期性的時間數列。讀入資料時每行一筆,直到遇到 "BREAK" 為止。輸出時應去除前 C 期的資料,由第 C+1 期開始輸出。如果資料的歷史不足五個,則使用可取得的部分套入去週期性公式。比如說,如果要處理第 8 期的資料,則計算 $x_8 = y_8 - y_1$ 。另外集合個數為偶數時,取位在中間的兩個數的平均數為中位數。

輸出時每行一個數字,四捨五入至小數第二位。如果輸入的資料含有非數值資料,則輸出"DATA_ERROR"。如果資料內容皆為數值資料但小於八筆,則輸出"NOT ENOUGH DATA"。

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54
83
312
368
142
136
255
61
137
235
413
130
82
197
169
87
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84 281 291 156 101 236 251 78 81 203 254 195 38 165 100 111 2104 255 357 90 1 1 154 162 123 109 212 266 123 109 212 266 123 169 218 158 78 89 8 305 367 237 39 197 197 129 82 116 207 418 100 54 269 228 212 141				
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	141			

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264
320
73
128
194
265
217
77
341
356
93
10
230
241
86
54
363
328
117
92
208
200
149
155
335
419
164
176
130
239
135
106
301
336
128
BREAK
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7.00

54.00

-77.00

45.00

-12.00

-54.00

-58.00

111.50

-23.00

-189.50
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175.00
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-157.00
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109.00
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-119.00
-19.00
-47.00
15.00
176.00
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86.00
28.00
-78.00
-99.00
136.00
244.00
137.00
-123.00
39.00
-27.00
-113.00
-120.00
42.00
264.00
-12.00
-104.00
140.00
33.00
96.00
-24.00
102.00
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-1.00
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53.00
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34.00
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-194.00
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-138.00
-9.00
-37.00
49.00
-42.00
206.00
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-48.00
-32.00
-70.00
90.00
-20.00
-163.00
107.00
124.00
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218 314 86 180 119 140 167 125 330 303 141		
86 180 119 140 167 125 330 303		
180 119 140 167 125 330 303 141		
119 140 167 125 330 303 141		
140 167 125 330 303 141		
167 125 330 303 141		
125 330 303 141		
330 303 141		
303 141		
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156		
	156	

260			
137			
183			
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224			
332			
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165			
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297			
278			
161			
59			
193			

242
212
102
243
304
128
89
166
188
203
57
378
412
75
89
133
104
193
182
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102
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116
1 192
221
114
126
246
352
84
179
BREAK

57.00		
78.00		
22.00		
-16.00		
-107.00		
-30.00		

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-5.00
81.50
-25.00
-168.00
-125.00
167.50
92.00
-247.50
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20.00
-88.00
-249.00
138.00
185.00
-72.00
-55.50
62.00
-100.00
-94.50
-59.00
221.50
55.00
59.00
-104.00
-50.00
19.00
-46.00
-22.00
91.00
48.00
54.00
-4.00
-85.00
-1.00
-80.00
-96.00
9.00
209.00
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-19.00
-63.00
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-25.00
-88.00
173.00
188.00
-39.00
-25.00
97.00
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-55.00
-30.00
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109.00
152.00
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-162.00
52.00
55.00
-12.00
-10.00
71.00
102.00
25.00
7.00
-59.00
28.00
48.00
-142.00
200.00
231.00
5.00
-12.00
77.00
45.00
-30.00
-58.00
107.00
215.00
65.00
-93.00
-71.00
-24.00
50.00
-229.00
147.00
136.00
81.00
-78.00
-7.00
34.00
-67.00
-52.00
61.00
91.00
24.00
-84.00
-47.00
77.00
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37.00
-134.00
15.00
143.00
2.00
-117.00
-76.00
-24.00
-33.00
-186.00
217.00
284.00
-118.00
-77.00
-79.00
-132.00
-35.00
21.00
201.00
205.00
135.00
-114.00
-95.00
41.00
-80.00
22.00
96.00
94.00
-52.00
-107.00
-51.00
39.00
-51.00
-67.00
13.00
219.00
-20.00
-14.00
```

1	
2	
3	
4	
5	
6	
7	
2	

3			
4			
5			
6			
7			
8			
3			
4			
5			
BREAK			

```
1.00
1.00
1.00
1.00
1.00
1.00
1.50
1.50
```

範例輸入

```
1
2
4
DD
BREAK
```

範例輸出

```
DATA_ERROR
```

第三題

(30 points) [數字列] 寫一個程式,由使用者讀入一個文字檔的檔名,然後找尋該檔案中包含最多數字與相關符號的列,依序(由多到少)印出其中十列,並在每列前以 "@line_no: "註明其原本的列號(由1開始)。原文每行末尾之空白(包含半形空格、tab 和換行符號)應移除。除此之外,不對內容做其他修改。如果有兩行的數字與相關符號與數量相同,依照其在文件中出現的先後排序。

文字檔是 UTF-8 編碼。文字檔必定具有至少十行內容。我們定義數字與相關符號為下列字元:0123456789(),\$

範例輸入

testfile1.txt

範例輸出

```
@831: Net Sales
                                                $ 72,167,233
                                                $ 21,051,818
$ 62,445,175
                $ 38,744,129 $ 23,214,020
@838: Total Assets
                                                $ 12,879,737
$ 13,350,996
                $ 10,205,006 $ 6,432,589
                                                $ 5,783,427
@840: Long-term debt
                                                $ 5,576,663
            $ 3,119,578 $ 1,128,977
$ 5,597,490
                                                $ 1,208,864
@833: Income (loss) from continuing operations
                                                     302,984
$ (2,249,967)
             $ 537,529
                            $ 191,627
                                                   (882,977)
@2709: Balance at June 30, 2001
                   4,066 $ 7,269,556 $
4,065,612
                                                (276,000)
         $
          approximately $6,000, $0.00 and $0.00, ($2,497,000),
@3464:
($0.63) and ($0.63) and
@3644: June 30, 2001
                                                     100,436
      142,134
                          (85,915) $
                                               156,655
@2704: Balance at June 24, 2000
4,065,612
                    4,066
                                7,269,556
                                                 (276,000)
@2726: Balance at June 27, 1998
                    13,477 $ 2,175,441
(2,366,718) $
@3517: 30, 2001, June 24, 2000 and June 26, 1999 was $1.36, $2.84
and $1.87,
```

範例輸入

testfile2.txt

```
@2093: Balance at December 31, 1993 $69,406 $19,470,767
$(7,440,916) $12,099,257
@2134: Balance at December 31, 1996
                                     $87,758 $37,234,277
$ (929,496) $36,392,539
@1287: 1995, and 1994 of $4,694,000, $3,604,000 and
$1,785,000, respectively. The 1996
@1964: of $141,504 in 1996, $93,491 in 1995 (Note 3)
9,377,777
               9,233,015
@2106: Balance at December 31, 1994 70,390
                                             19,519,056
(4,804,785)
             14,784,661
@2126: Balance at December 31, 1995 87,216
                                              37,060,652
(4,250,739) 32,897,129
```

```
@852: 1995 and 1994 were approximately $15,968,000, $11,697,000 and $9,566,000, @1196: $9,846,000, from $8,712,000 in 1995 and increased 20.6% in 1995 from $7,222,000 @1564: Daniel P. Sharkey 4,000 50,222 69,875 21,000 1,103,247 214,750 @1565: Ward C. Stevens .. 9,375 121,245 74,725 5,400 1,231,315 44,850
```

testfile3.txt

範例輸出

```
@2125: Balances, December 31, 1993...... 1,891,663 $ 19
1,108,625 $ 11 $ 5,235 $ (3,623) $ 1,642
@1365: Sales..... $ 2,088
                                       $2,166
$ 2,092 $2,455 $2,417 $2,486
                                 $2,635
$4,826
@2130: Balances, December 31, 1994...... 1,891,663
                                           19
1,164,817 12 5,243 (1,838) 3,436
@2136: Balances, December 31, 1995...... 1,891,663
                                           19
              5,489 (838) 4,685
1,505,424 15
@1392: calculation(1)...... 4,525
                                        4,549
       4,700 5,697 6,758
4,558
                               6,750
6,708
@1295: 73.3% in 1996 to $1,286,000 and by 18.0% in 1995 to
$742,000 from $629,000 in
1,421
1,445
                1,485 1,538
       1,741
                                  1,667
2,775
@1378: Total operating expenses... 1,024
                                        1,109
       1,382 1,326 1,440
1,094
                                  1,490
2,227
@2147: Balances, December 31, 1996.....
6,350,180 $ 63 $ 21,248 $ 167
                                $21,478
@2697: $ 0.166 - $14.880 633,244
                                        8.13
$ 3.490
             245,284
                     $0.858
```

第四題

(30 points) [日月轉換] 小珍需要處理由資料庫取得的資料檔。這個資料檔是使用 "CP950" 編碼、<TAB> 字元分隔欄位。每個檔案是一隻股票的日資料,包含證

券代碼、簡稱、年月日、開盤價(元)、最高價(元)、最低價(元)、收盤價(元)、 成交值(千元)。小珍的任務是將日資料轉換成月資料。轉換後用每月的第一個 交易日作為一筆資料的日期,月的開盤價是當月第一個交易日的開盤價,最高 價是當月所有交易日中最高價的最高價,最低價是當月所有交易日中最低價的 最低價。收盤價是當月最後一個交易日的收盤價。成交值是當月所有交易日的 成交值總和。下面是一家公司的範例資料。資料已經照日期排序。

證券付	代碼	簡稱	年月日	開盤價(元) :	最高價(元)	最低價(元)	
	收盤價	賈(元)	成交值(千元)						
4938	和碩		20110103	29.32	29.42	29.21	29.28	89508	
4938	和碩		20110104	29.42	29.56	29.28	29.42	107340	
4938	和碩		20110105	29.42	29.42	28.16	28.72	193077	
4938	和碩		20110106	28.93	29.00	28.02	28.20	259533	
4938	和碩		20110107	28.02	28.16	27.22	27.32	330576	
4938	和碩		20110110	27.60	27.99	26.76	27.11	292461	
4938	和碩		20110111	27.22	27.95	27.08	27.81	207006	
4938	和碩		20110112	27.99	28.09	27.46	27.50	182466	
4938	和碩		20110113	27.99	28.16	27.67	28.02	340223	

請寫一個程式,讓小珍可以依照上述的規則處理資料。這個程式由 input() 讀入資料檔檔案路徑,然後對這個資料檔檔案內容處理之後印出結果。印出結果時不需列印標題列,且只需列印下面欄位:證券代碼、年月日、開盤價(元)、最高價(元)、最低價(元)、收盤價(元)、成交值(千元)。所有價格應列印兩位小數,交易量為整數,沒有小數點。日期應為 YYYYMMDD 格式 (與原來的格式相同)。欄位間用逗點分隔。每個欄位的資料,若開頭或結尾有多餘的空格,則需要予以去除。輸出資料應依照日期排序。

節例資料請見附檔。

節例輸入

stock1.txt

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stock2.txt
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stock3.txt

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