

**杭州电子科技大学**

**信息工程学院**

**高级程序设计第二次报告**

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| **题目** |  |
| **专业** |  |
| **班级** |  |
| **学号** |  |
| **姓名** |  |
| **任课老师** |  |
| **完成日期** |  |

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1. **实验内容**

根据所学方法获取26日股票均线，并获得所需要的内容。

我使用的股票代码是601069，名为西部黄金，使用资金为：$1000000。

1. **实验需求**

26日均线的作用是股价大于26日均线，后市向好；股价小于26日均线，后市向坏。

股票SMA：

MA是简单算术平均，MA(C,2)=(C1+C2)/2; MA(C,3)=(C1+C2+C3)/3;不分轻重，平均算。

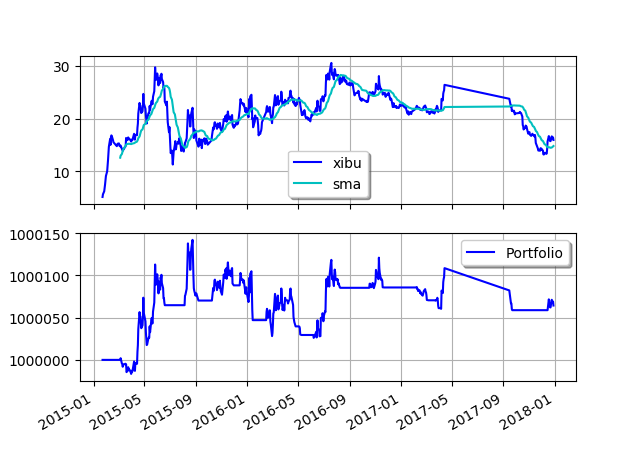
1. **实验环境以及需要的包**

环境：Python2.7

包：tushare,numpy,pandas,pyalgotrade

导入：zwQTBox.py，zwSys.py，zwTools.py

1. **实验结果**



2015-03-06 00:00:00 strategy [INFO] BUY at $14.68

2015-03-16 00:00:00 strategy [INFO] SELL at $14.18

2015-03-17 00:00:00 strategy [INFO] BUY at $14.60

2015-03-18 00:00:00 strategy [INFO] SELL at $14.58

2015-03-20 00:00:00 strategy [INFO] BUY at $16.78

2015-05-08 00:00:00 strategy [INFO] SELL at $19.11

2015-05-11 00:00:00 strategy [INFO] BUY at $20.22

2015-06-17 00:00:00 strategy [INFO] SELL at $25.70

2015-06-18 00:00:00 strategy [INFO] BUY at $26.32

2015-06-19 00:00:00 strategy [INFO] SELL at $25.51

2015-08-06 00:00:00 strategy [INFO] BUY at $14.30

2015-08-28 00:00:00 strategy [INFO] SELL at $16.02

2015-08-31 00:00:00 strategy [INFO] BUY at $17.37

2015-09-01 00:00:00 strategy [INFO] SELL at $17.05

2015-09-02 00:00:00 strategy [INFO] BUY at $15.87

2015-09-07 00:00:00 strategy [INFO] SELL at $15.02

2015-10-12 00:00:00 strategy [INFO] BUY at $16.82

2015-11-30 00:00:00 strategy [INFO] SELL at $18.62

2015-12-15 00:00:00 strategy [INFO] BUY at $22.22

2016-01-05 00:00:00 strategy [INFO] SELL at $21.02

2016-01-06 00:00:00 strategy [INFO] BUY at $21.64

2016-01-14 00:00:00 strategy [INFO] SELL at $18.72

2016-02-16 00:00:00 strategy [INFO] BUY at $21.02

2016-03-01 00:00:00 strategy [INFO] SELL at $19.50

2016-03-02 00:00:00 strategy [INFO] BUY at $19.82

2016-03-30 00:00:00 strategy [INFO] SELL at $23.20

2016-03-31 00:00:00 strategy [INFO] BUY at $22.78

2016-04-08 00:00:00 strategy [INFO] SELL at $23.10

2016-04-11 00:00:00 strategy [INFO] BUY at $23.72

2016-04-19 00:00:00 strategy [INFO] SELL at $23.34

2016-04-20 00:00:00 strategy [INFO] BUY at $24.42

2016-04-21 00:00:00 strategy [INFO] SELL at $22.65

2016-04-22 00:00:00 strategy [INFO] BUY at $23.00

2016-04-25 00:00:00 strategy [INFO] SELL at $22.23

2016-05-04 00:00:00 strategy [INFO] BUY at $23.48

2016-05-05 00:00:00 strategy [INFO] SELL at $23.27

2016-05-06 00:00:00 strategy [INFO] BUY at $23.37

2016-05-09 00:00:00 strategy [INFO] SELL at $22.56

2016-06-07 00:00:00 strategy [INFO] BUY at $21.09

2016-06-08 00:00:00 strategy [INFO] SELL at $20.82

2016-06-13 00:00:00 strategy [INFO] BUY at $21.37

2016-08-05 00:00:00 strategy [INFO] SELL at $27.80

2016-08-08 00:00:00 strategy [INFO] BUY at $27.04

2016-08-09 00:00:00 strategy [INFO] SELL at $26.47

2016-10-18 00:00:00 strategy [INFO] BUY at $24.48

2016-11-21 00:00:00 strategy [INFO] SELL at $24.52

2017-02-07 00:00:00 strategy [INFO] BUY at $22.36

2017-02-16 00:00:00 strategy [INFO] SELL at $21.84

2017-02-17 00:00:00 strategy [INFO] BUY at $21.95

2017-02-21 00:00:00 strategy [INFO] SELL at $21.50

2017-02-22 00:00:00 strategy [INFO] BUY at $21.70

2017-03-06 00:00:00 strategy [INFO] SELL at $21.15

2017-03-24 00:00:00 strategy [INFO] BUY at $21.45

2017-03-27 00:00:00 strategy [INFO] SELL at $21.57

2017-03-28 00:00:00 strategy [INFO] BUY at $22.05

2017-03-31 00:00:00 strategy [INFO] SELL at $21.00

2017-04-06 00:00:00 strategy [INFO] BUY at $21.65

2017-09-20 00:00:00 strategy [INFO] SELL at $22.21

2017-09-21 00:00:00 strategy [INFO] BUY at $22.11

2017-09-22 00:00:00 strategy [INFO] SELL at $21.31

最终资产价值 Final portfolio value: $1000064.40

2017-12-18 00:00:00 strategy [INFO] BUY at $15.40

最终资产价值 Final portfolio value: $1000064.40

累计回报率 Cumulative returns: 0.01 %

夏普比率 Sharpe ratio: -491.93

最大回撤率 Max. drawdown: 0.01 %

最长回撤时间 Longest drawdown duration: 858 days, 0:00:00

1. **实验分析**

2016年1月1号到2017年12月31号，该股票进行了61次交易，其中31次，卖出30次。该股票资金从$1000000到 $1000064.40，累计回报率0.01%。该股票总体波动不大，两年内平稳。通过图中与sma进行对比该股票17年5月到17年9月盈利较大。

1. **我的结论**

通过本次试验，我明白了python对sma算法的实现，对sam有了很大的了解，以及对数据处理有了很大的了解，通过代码获取了近年来西部黄金的数据，获得了26日均线，对该股票的发展有了一定的了解。

1. **股票中的AI技术**

未来人工智能将在视觉、语音、自然语言、数据分析、经济金融等各类应用方面大显身手，并带动超级计算机、数据中心、智能手机、嵌入式设备等进一步智能化。

人工智能已经成为A股上市公司的重点发展对象，随着上市公司的发力，目前人工智能在各个产业领域迅速落地。

不过要在未来有巨大的突破，需要完善多传感融合技术，使用更多的算法。