

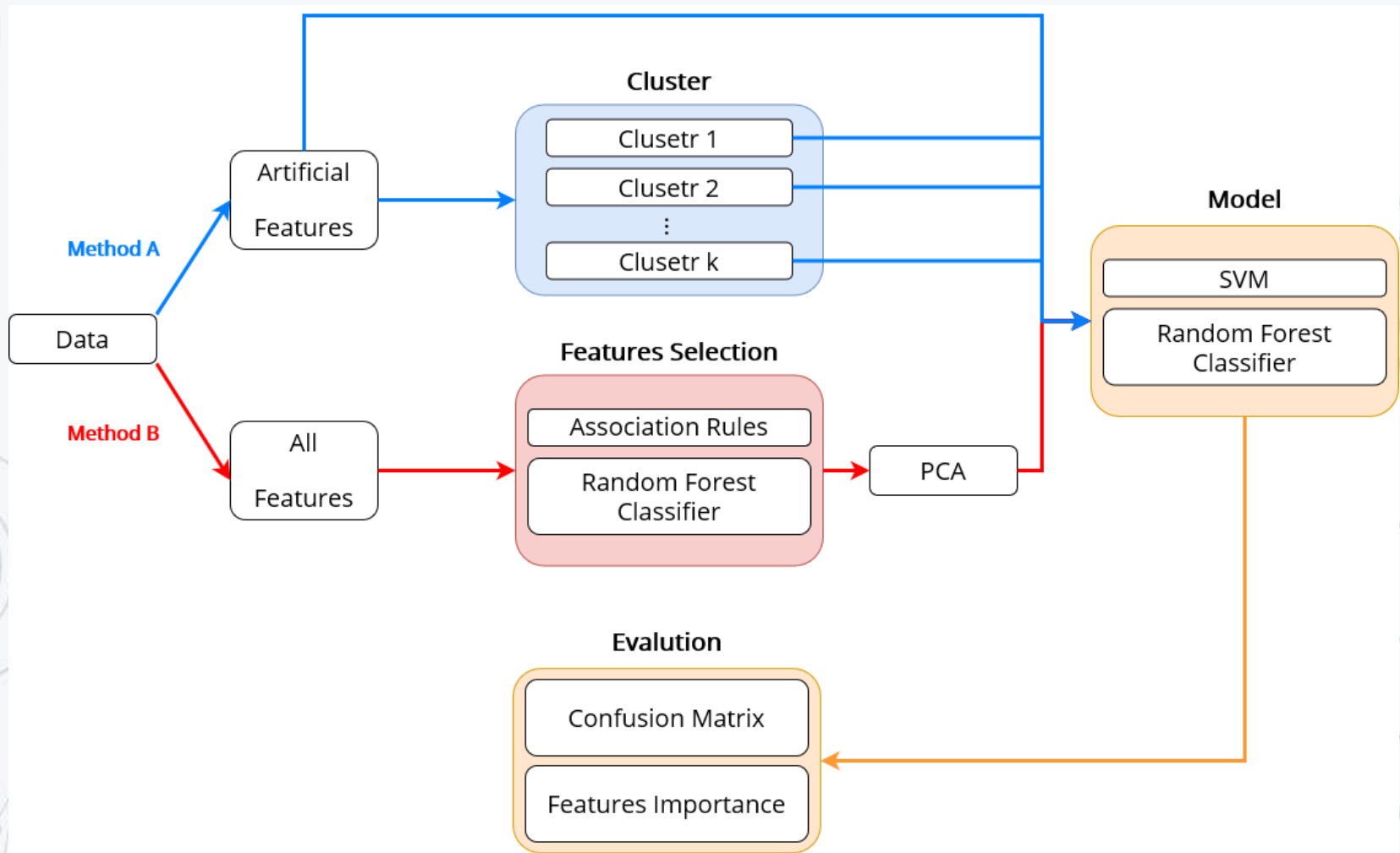
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指導老師：林巧涵 老師、蔡芸瑋 老師

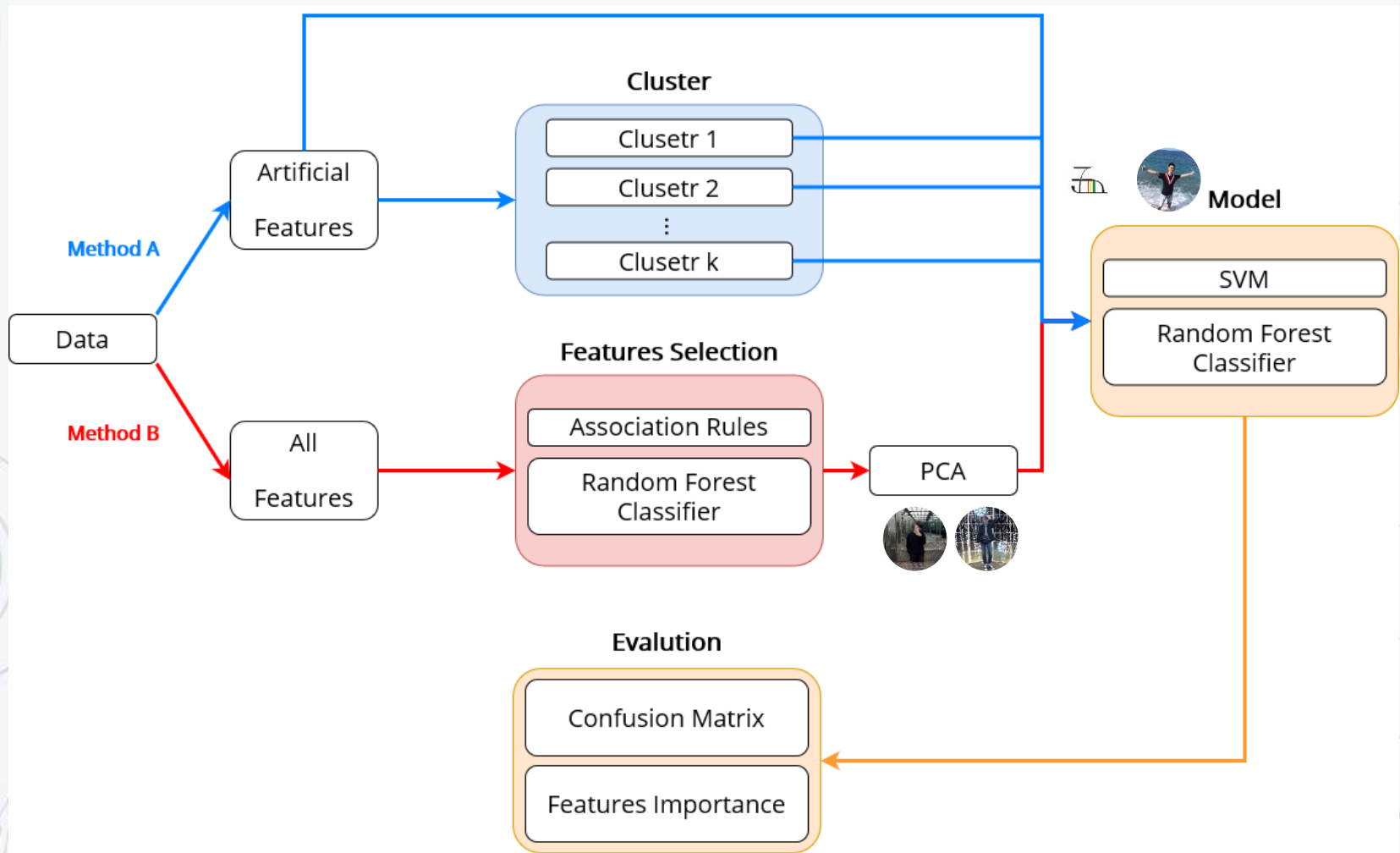
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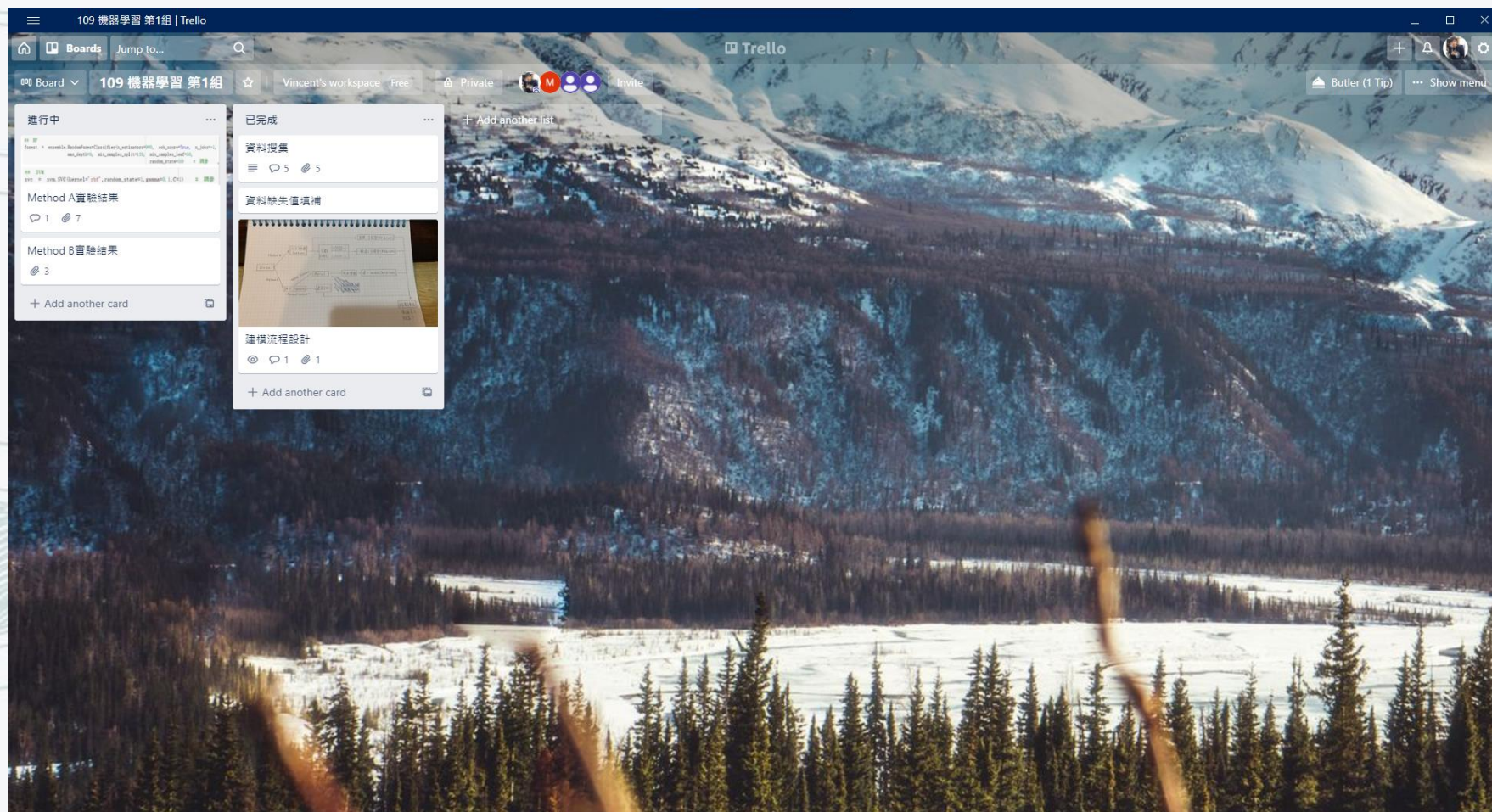
研究流程設計



研究進度與分工



Trello



討論記錄

Method A實驗結果

in list 進行中

Description

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Mon

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```
forest = ensemble.RandomForestClassifier(n_estimators=900, oob_score=True, n_jobs=-1,
                                         max_depth=9, min_samples_split=120, min_samples_leaf=50,
                                         random_state=50) # 調參
```

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Method B實驗結果

in list 進行中

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ar_all.xlsx

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孫佑鈞

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Vincent

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4996 lines (4996 sloc)146 KB<>RawBlameComments

In [45]:import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
from sklearn import model_selection, ensemble, preprocessing, metrics, svm, cluster
from sklearn.metrics import roc_auc_score
import warnings
warnings.filterwarnings("ignore")

In []:from google.colab import files
uploaded = files.upload()

Saving overall_20210534.csv to overall_20210534.csv

In [2]:from google.colab import drive
drive.mount('/content/drive')
Mounted at /content/drive

In [7]:df = pd.read_csv(r'/Data/overall_20210534.csv')
df

Out[7]:

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1.4B B

In []:import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
from sklearn import model_selection, ensemble, preprocessing, metrics, svm, cluster
from sklearn.decomposition import PCA
from sklearn.metrics import roc_auc_score
import warnings, sys
if not sys.warnoptions:
 warnings.simplefilter("ignore")

In []:df = pd.read_csv(r'/Data/overall_20210534.csv')

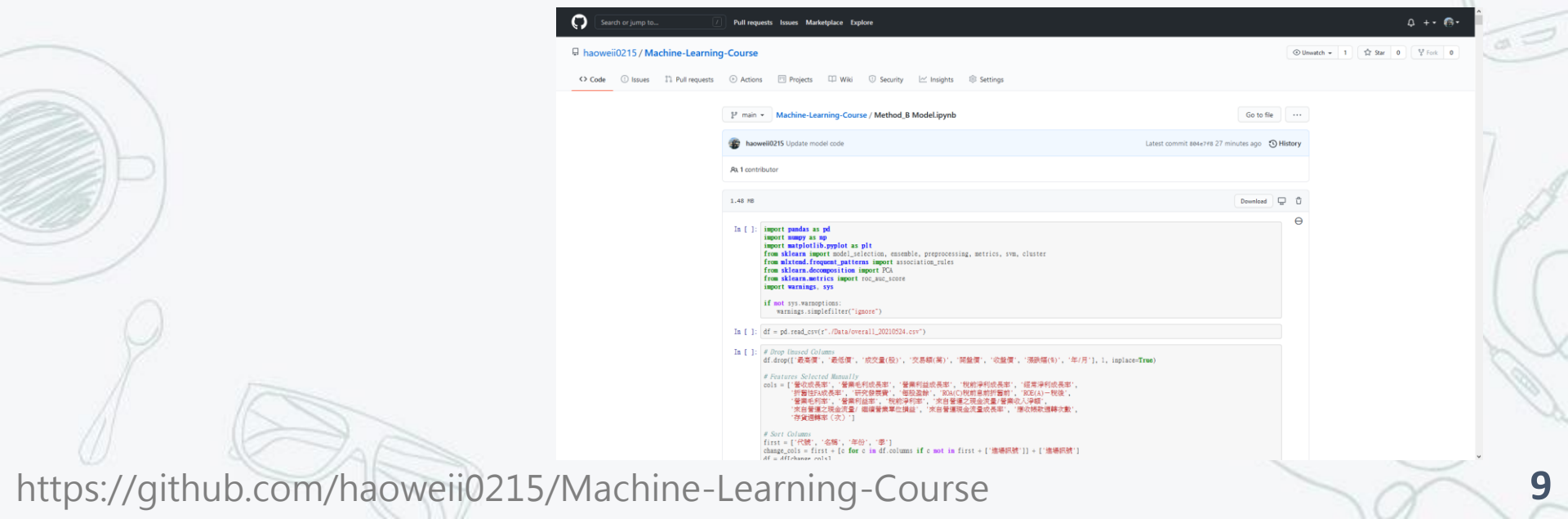
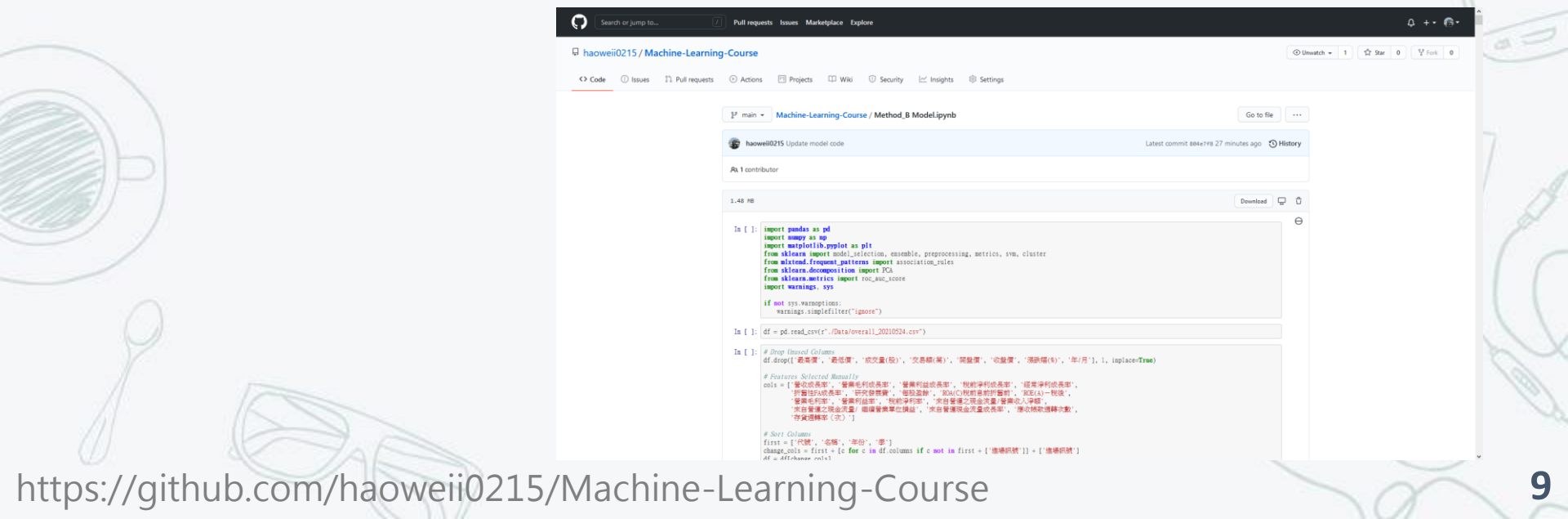
In []:# Drop Unused Columns
df.drop(['地区','省份','成交量(股)','交易额(元)','交易额(万)','开盘量','收盘价','涨跌幅(k)','年/月'], 1, inplace=True)

Feature Selected Manually
cols = ['营收增长率','營業毛利成長率','營業利益成長率','稅前淨利成長率','經常淨利成長率',
 '研發投入成長率', 研发投入總額, 研發占銷, 'ROIC(稅前息前利潤)', 'ROE(A一稅後)',
 '營業毛利率', '營業利润率', '稅前淨利率', '來自營運之現金流量', '營業收入淨額',
 '來自營運之現金流量', '國際營業單位損益', '來自營運現金流量成長率', '應收帳款週轉次數',
 '存貨週轉率(次)']

Sort Columns
first = ['代號', '名稱', '年份', '季']
change_cols = first + [c for c in df.columns if c not in first + ['連續損益']] + ['連續損益']
df = df.reindex(columns=change_cols)

<https://github.com/haowei0215/Machine-Learning-Course>

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<https://github.com/haowei0215/Machine-Learning-Course>

THE END

