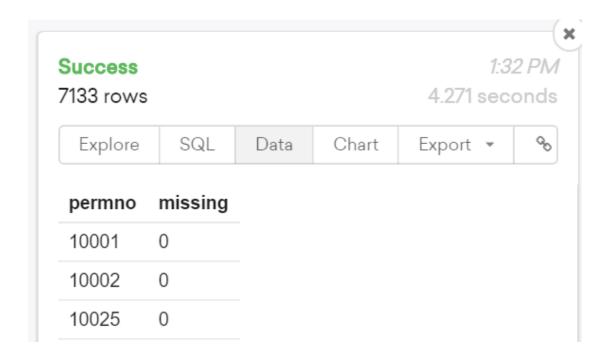
--question 5.1 #should answer why

select \* FROM (select permno, max(prc) as max\_2010 FROM stocks2016.d2010 group by permno) as df

inner join

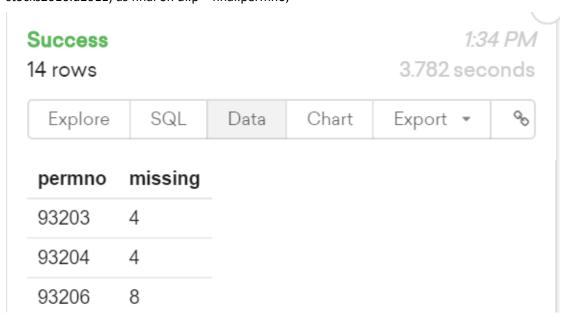
(select \* FROM (select permno, max(prc) as max\_2011 FROM stocks2016.d2011 group by permno) as diff) as final

on df.permno = final.permno;



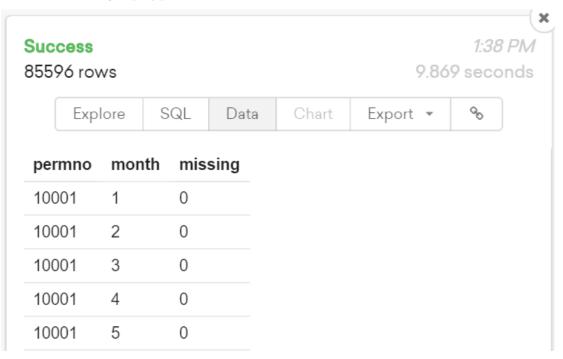
### --question 5.2 #? ? ?

select \* FROM (select permno as p FROM stocks2016.d2010) as df left join (select permno FROM stocks2016.d2011) as final on df.p = final.permno;



### --question 5.3

select permno, max(retdate::timestamp) as last, min(retdate::timestamp) as first FROM stocks2016.d2010 group by permno;



--question 5B4 shrout \* prc

select LHS.SIC, LHS.marketValue/RHS.SumOfValue as percentage FROM

(select sum(shrout\*prc) as marketValue, trunc(hsic/100) as SIC

FROM stocks2016.d2010

where retdate = '2010-01-11'

and prc is not null

and shrout is not null

and hsic is not null

group by SIC) as LHS

cross join

(select sum(marketValue) as SumOfValue FROM (select sum(shrout\*prc) as marketValue,

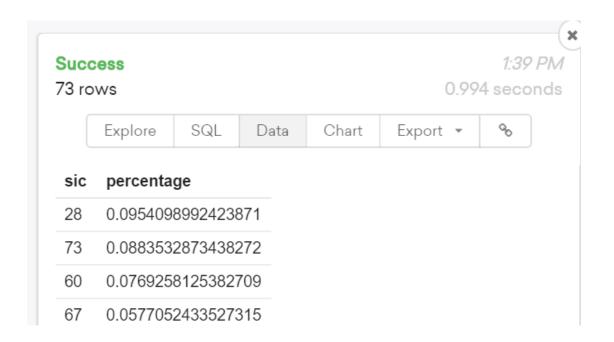
trunc(hsic/100) as SIC

FROM stocks2016.d2010

where retdate = '2010-01-11' group by SIC) as sin ) as RHS

ORDER BY percentage desc;

-- the largest one is sic 28



### --question 5B5

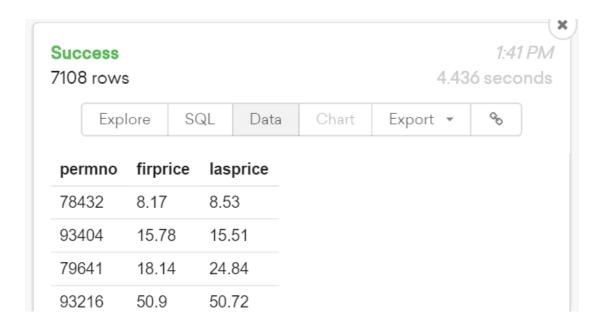
select LHS.permno, RHS.FirPrice, RHS2.LasPrice FROM (select permno, min(retdate) as FirstDay, max(retdate) as LastDay FROM

stocks2016.d2010 group by permno) as LHS

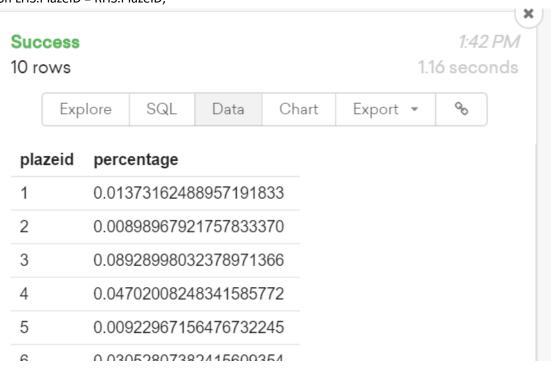
left join

(select permno, retdate, prc as FirPrice FROM stocks2016.d2010) as RHS on LHS.permno = RHS.permno and LHS.FirstDay = RHS.retdate left join

(select permno, retdate, prc as LasPrice FROM stocks2016.d2010) as RHS2 ON LHS.permno = RHS2.permno AND LHS.LastDay = RHS2.retdate;

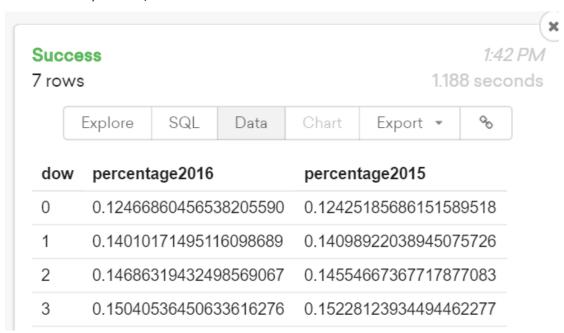


```
--question 5B6
select LHS.PlazeID, (RHS.later - LHS.origin)/LHS.origin as percentage FROM
(select PlazeID, avg(ez) as origin
FROM
MTA where date_part('year',date)=2015 and
date_part('dow', date) = 1
group by PlazeID) as LHS
left join
(select PlazeID, avg(ez) as later
FROM
MTA where date_part('year', date) = 2016 and
date_part('dow',date)= 1
group by PlazeID) as RHS
on LHS.PlazeID = RHS.PlazeID;
```



--question 5B7
select LHS.DOW, LHS.Ez2016/RHS2.sum2016 as percentage2016,
RHS3.Ez2015/RHS4.sum2015 as percentage2015 FROM
(select date\_part('dow', date) as DOW,
sum(ez) as Ez2016 FROM MTA
where date\_part('year',date) = 2016
and PlazeID = 1
group by DOW) as LHS
cross join

(select sum(ez) as sum2016 FROM MTA
where date\_part('year', date)= 2016
and PlazeID =1) as RHS2
left join
(select date\_part('dow',date) as DOW, sum(ez) as Ez2015 FROM MTA
where date\_part('year',date) =2015
and PlazeID = 2
group by date\_part('dow',date))
as RHS3 on LHS.DOW = RHS3.DOW
cross join
(select sum(ez) as sum2015 FROM MTA
where date\_part('year',date) = 2015
and PlazeID = 2) as RHS4;



<sup>--</sup>question 5B8

select hour, max(ez) FROM MTA where PlazeID = 1 and Direction = 'O' group by hour;

## **Success**

*1:43 PM* 0.451 seconds

24 rows

hour	max
13	2520
14	2605
20	2556
9	2463
4.4	0400

--question 5B9

select concat(date\_part('dow',date), hour) as DowHour, max(ez) FROM MTA where PlazeID =1 and Direction = 'O' group by DowHour;

## Success

1:43 P

168 rows

1.217 second

dowhour	max
00	1430
01	1021
010	1802
011	2355
012	2417
013	2397

<sup>--</sup>question 5B10

select LHS.hour, LHS.MaxIn1, RHS.MinOut2, RHS2.Max3 FROM (select hour, max(ez) as MaxIn1 FROM MTA

where PlazeID = 1 and Direction = 'I'
group by hour) as LHS
left join
(select hour, min(ez) as MinOut2 FROM MTA
where PlazeID = 2 and Direction = 'O'
group by hour) as RHS
on LHS.hour = RHS.hour
left join
(select hour, max(ez) as Max3 FROM MTA
where PlazeID = 3 group by hour) as RHS2
on LHS.hour = RHS2.hour;

113.11001 - 111132	,					
<b>Success</b> 168 rows					1.3	<i>1:43 Pl</i> 217 second
Explo	ore	SQL	Data	Chart	Export •	00
dowhour	max	(				
00	143	0				
01	102	1				
010	180	2				
011	235	5				
012	241	7				

### --question5b11

select LHS.hour, LHS.PlazeID,LHS.dow, case when RHS.Out = 0 then 0 else LHS.In/RHS.Out end as ratio

**FROM** 

(select hour, PlazeID, date\_part('dow',date) as dow, sum(case when Direction = 'I' then ez+Cash else 0 end) as In

FROM MTA group by hour, PlazeID,dow) as LHS

left join

(select hour, PlazeID, date\_part('dow',date) as dow, sum(case when Direction = 'O' then ez+Cash else 0 end) as Out

FROM MTA group by hour, PlazeID,dow) as RHS

on LHS.hour = RHS.hour and LHS.PlazeID = RHS.PlazeID and LHS.dow = RHS.dow;

### Success

### 1680 rows

## 1:44 PM 11.332 seconds

[	Explore	SQL	Data	Chart	Export	•	Ф <sub>0</sub>
hour	plazeid	dow	ratio				
0	1	0	1.057878	386963764	12		
0	1	1	1.128340	98716470	43		
0	1	2	1.360880	26062096	94		
0	1	3	1.349537	27299552	03		
0	1	4	1.363518	393432903	60		
0	1	5	1.326034	105279903	69		

#### --question5b12

select LHS.hour, LHS.PlazeID,LHS.dow, case when RHS.Out = 0 then null else LHS.In/RHS.Out end as ratio2014,

case when RHS3.Out = 0 then null else RHS2.In/RHS3.Out end as ratio2015 FROM

(select hour, PlazeID, date\_part('dow',date) as dow, sum(case when Direction = 'I' then ez+Cash else 0 end) as In

FROM MTA where date\_part('year',date) = 2014 group by hour, PlazeID,dow) as LHS left join

(select hour, PlazeID, date\_part('dow',date) as dow, sum(case when Direction = 'O' then ez+Cash else 0 end) as Out

FROM MTA where date\_part('year', date)=2014 group by hour, PlazeID,dow) as RHS on LHS.hour = RHS.hour and LHS.PlazeID = RHS.PlazeID and LHS.dow = RHS.dow left join

(select hour, PlazeID, date\_part('dow',date) as dow, sum(case when Direction = 'I' then ez+Cash else 0 end) as In

FROM MTA where date\_part('year',date) = 2015 group by hour, PlazeID,dow) as RHS2 on LHS.hour = RHS2.hour and LHS.PlazeID = RHS2.PlazeID and LHS.dow = RHS2.dow left join

(select hour, PlazeID, date\_part('dow',date) as dow, sum(case when Direction = 'O' then ez+Cash else 0 end) as Out

FROM MTA where date\_part('year', date)=2015 group by hour, PlazeID,dow) as RHS3 on LHS.hour = RHS3.hour and LHS.PlazeID = RHS3.PlazeID and LHS.dow = RHS3.dow;



2.768 seconds

1680 rows

Explore SQL Data Chart Export ▼ %

hour	plazeid	dow	ratio2014	ratio2015
0	1	0	1.0758785256905461	1.15376657413
0	1	1	1.13872191421067989495	1.22528958078
0	1	2	1.3572879735489782	1.47385908726
0	1	3	1.2906317595286045	1.40356360239
0	1	4	1.3199436985708099	1.37818325019
0	1	5	1.2971277544261877	1.45187296651
Ω	1	6	1 1994331065759637	1 27571058296

### --question5b13

select LHS.hour, LHS.dow, case when RHS.Out = 0 then 0 else LHS.In/RHS.Out end as ratio FROM

(select hour, date\_part('dow',date) as dow, sum(ez) + sum(cash) as In

FROM MTA where date in (select date

**FROM** 

(select date, sum(ez)+sum(cash) as total FROM MTA group by date) as a

where total in

(select max(total)

FROM (select date, sum(ez)+sum(cash) as total

FROM MTA

group by date) as b)) and Direction = 'I'

group by hour, dow) as LHS

left join

(select hour, date\_part('dow',date) as dow, sum(ez) + sum(cash) as Out

FROM MTA

where date in (select date

**FROM** 

(select date, sum(ez)+sum(cash) as total FROM MTA group by date) as a

where total in

(select max(total)

FROM (select date, sum(ez)+sum(cash) as total

#### FROM MTA

group by date) as b)) and Direction = 'O' group by hour, dow) as RHS on LHS.hour = RHS.hour and LHS.dow = RHS.dow;

### Success

1:48 PM

24 rows

3.563 seconds

	ır dow	ratio				
l	Explore	SQL	Data	Chart	Export ▼	8

hour	dow	ratio
0	5	1.2135191637630662
1	5	1.3367202268431002
2	5	1.2027215631542219
3	5	1.0860759493670886
4	5	1.0811113600717006
5	5	1.4489927825056555
6	5	1.7360456627065773

### --question5b14

select permno, sum(index)-sum(exist) as missing FROM (select LHS.permno, case when RHS3.data is null then 0 else 1 end as exist, case when RHS.fullDay < RHS2.FirstDay then 0 else 1 end as index FROM

(select distinct permno FROM stocks2016.d2010) as LHS cross join

(select distinct retdate as fullDay FROM stocks2016.d2010) as RHS left ioin

(select permno as stockName, retdate as data FROM stocks2016.d2010) as RHS3 on LHS.permno = RHS3.stockName and RHS.fullDay = RHS3.data left join

(select permno, min(retdate) as FirstDay FROM stocks2016.d2010 group by permno) as RHS2 on LHS.permno = RHS2.permno) as whole group by permno;

## Success

7108 rows

# 1:48 PM 5.981 seconds

Explore S	SQL Data	Chart	Export •	8
-----------	----------	-------	----------	---

permno	missing
10001	0
10002	0
10025	0
10026	0
10028	0
10032	0
10044	0
10051	0
10065	0
10078	236