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1  #!/usr/bin/env python
2  # -*- coding: utf-8 -*-
3  # Author: 李珂宇
4  import pandas as pd
5  import numpy as np
6  import sys
7  import time
8  import os
9  import psutil
10 import matplotlib.pyplot as plt
11 import seaborn as sns
12
13
14 def memory_info():
15     # 模获得当前进程的pid
16     pid = os.getpid()
17     # 根据pid找到进程, 进而找到占用的内存值
18     p = psutil.Process(pid)
19     info = p.memory_full_info()
20     memory = info.uss / 1024
21     return memory
22
23
24 def read_clean_db(db_name):
25     path_root = r"./Database/"
26     time_0 = time.time()
27     # 似乎np.nan和'Nan'效果一样 skiprows是神器不解释
28     db = pd.read_csv(path_root + db_name, encoding="gbk", na_values=np.nan, skiprows
29                      =[1, 2])
30     # 注意 由于导入的数据中混杂中英文导致类型混淆, 对后文计算有影响
31     # 解决办法是读取后删除注释行并修改index, 并用low_memory=True和.astype(float)
32     # self.database.drop(index=[0, 1], inplace=True)
33     # self.database.reset_index(drop=True, inplace=True)
34     # 更好的办法是在读取函数中跳过那两行skiprows
35     list_1 = []
36     # 股票代码填充到六位
37     for i in range(db['Stkcd'].size):
38         i_str = str(db.loc[i, 'Stkcd'])
39         length = len(i_str)
40         if length != 6:
41             i_new = '0' * (6 - length) + i_str
42             list_1.append(i_new)
43             # 直接单个赋值效率极低, 放弃, 尝试整列修改效率极大提升
44             # dirty_db.loc[i, 'Stkcd'] = i_new
45         else:
46             list_1.append(i_str)
47     db['Stkcd'] = list_1
48     # 日期格式化 如果有的话
49     # TODO: 一个更通用化的逻辑
50     if db_name == 'TRD_Mnth.CSV':
51         db['Trdmnt'] = pd.to_datetime(db['Trdmnt'])
52     else:
53         db['Accper'] = pd.to_datetime(db['Accper'])
54     time_1 = time.time()
55     print('读取并清洗' + db_name + '用时' + str(round(time_1 - time_0, 4)) + 's')
56     # print(db)
57     return db
58
59 # 0 清理数据
60 # TODO: 以后用装饰器来修改运行时间和占用内存部分
61 # TODO: 清理数据应当放到外面 不然每次实例都要重新清理
62 memory_0 = memory_info()
63 db_pm = read_clean_db('PriceMultiples.CSV')
64 db_bs = read_clean_db('FS_Combas.CSV')
65 db_is = read_clean_db('FS_Comins.CSV')
66 db_cfd = read_clean_db('FS_Comscfd.CSV')
67 db_cfi = read_clean_db('FS_Comscfi.CSV')
68 db_p_month = read_clean_db('TRD_Mnth.CSV')
69 memory_1 = memory_info()
70 print('全部读取并清洗完成, 占用内存' + str(memory_1 - memory_0) + ' KB')
71

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72
73 class RelativeV:
74     def __init__(self, code_id, db_pm=db_pm, db_bs=db_bs, db_is=db_is, db_cfd=db_cfd,
75         db_cfi=db_cfi,db_p_month=db_p_month):
76         # 相对价值指标数据库self.database
77         self.database = db_pm
78         # 资产负债表数据库
79         self.db_bs = db_bs
80         # 利润表数据库
81         self.db_is = db_is
82         # 现金流量表数据库(直接法)
83         self.db_cfd = db_cfd
84         # 现金流量表数据库(间接法)
85         self.db_cfi = db_cfi
86         # 月都股票数据
87         self.db_p_month = db_p_month
88         self.code_id = code_id
89         self.industry_id = ''
90         self.target_df = pd.DataFrame
91         self.code_list = []
92         self.calender = []
93         self.df_industry = pd.DataFrame
94         self.df_average = pd.DataFrame
95         self.df_fs_result = pd.DataFrame
96         self.df_relative_result = pd.DataFrame
97         self.df_fs_result_price = pd.DataFrame
98         self.df_relative_result_price = pd.DataFrame
99         self.price_cache = []
100         self.df_summary = pd.DataFrame
101
102 # 1 提取目标公司信息
103 def basic_db(self):
104     df = self.database.loc[self.database['Stkcd'] == self.code_id]
105     df = df.sort_values(by='Accper', ascending=False)
106     df.reset_index(drop=True, inplace=True)
107     self.calender = df['Accper'].tolist()
108     if len(self.calender) == 0:
109         print('未查询到相关数据')
110         sys.exit(1)
111     df = df.set_index(['Accper'])
112     industry_id = set(df['Indcd'])
113     if len(industry_id) == 1:
114         self.industry_id = list(industry_id)[0]
115     else:
116         print('公司行业发生变化, 需要检查数据库是否出错')
117         sys.exit(1)
118     self.target_df = df
119     pd.DataFrame.to_csv(df, "./Result/target.csv", encoding='gbk')
120
121 # 2 选出所有同行业公司
122 def industry_match(self):
123     # 根据行业指标查询所有同行业公司 df_0
124     df_0 = self.database.loc[self.database['Indcd'] == self.industry_id]
125     # 剔除目标公司 df_1
126     df_1 = df_0.loc[self.database['Stkcd'] != self.code_id]
127     industry_id = set(df_1['Indcd'])
128     if len(industry_id) != 1:
129         print('行业数据不唯一, 需要检查数据库是否出错')
130         sys.exit(1)
131     self.code_list = list(set(df_1['Stkcd']))
132     self.df_industry = df_1
133     pd.DataFrame.to_csv(df_1, "./Result/industry_exc_target.csv", encoding='gbk')
134
135 # 3 计算行业平均价格倍数
136 def average_db(self):
137     # 以日期和指标为两坐标轴
138     df_list_date = [self.df_industry.loc[self.df_industry['Accper'] == i] for i
139         in self.calender]
140     df_index = self.calender
141     df_column = self.target_df.columns.values.tolist()
142     df_column = df_column[df_column.index('F100101B'):]
143     # 计算平均值时剔除NaN np里用nanmean(),df里不知道,也没有自动屏蔽nan的mean

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142     # TODO:没有剔除0
143     df_list_average = [[np.nanmean(i[j].to_numpy()) for j in df_column] for i in
df_list_date]
144     # type(i[j].values) = <class 'numpy.ndarray'>, to_numpy() 是更先进的方法
145     df_average = pd.DataFrame(df_list_average, index=df_index, columns=df_column)
146     self.df_average = df_average
147     pd.DataFrame.to_csv(df_average, "./Result/industry_average.csv", encoding=
'gbk')

148
149 # 4 提取相应财务数据 (数据不全,做不了完整版)
150 def fs_inquiry(self):
151     # 选出目标公司
152     df_cache_bs = self.db_bs.loc[self.db_bs['Stkcd'] == self.code_id].loc[self.
db_bs['Typrep'] == 'A']
153     df_cache_is = self.db_is.loc[self.db_is['Stkcd'] == self.code_id].loc[self.
db_is['Typrep'] == 'A']
154     df_cache_cfd = self.db_cfd.loc[self.db_cfd['Stkcd'] == self.code_id].loc[self
.db_cfd['Typrep'] == 'A']
155     df_cache_cfi = self.db_cfi.loc[self.db_cfi['Stkcd'] == self.code_id].loc[self
.db_cfi['Typrep'] == 'A']

156
157     # 具体数据
158     # 实收资本A003101000
159     paid_in_capital_cache = [df_cache_bs.loc[df_cache_bs['Accper'] == i][
'A003101000'].to_numpy() for i in self.calender]
160     paid_in_capital = [i[0] if len(i) != 0 else np.nan for i in
paid_in_capital_cache]
161     # B002000000 [净利润]
162     ni_cache = [df_cache_is.loc[df_cache_is['Accper'] == i]['B002000000'].
to_numpy() for i in self.calender]
163     ni = [i[0] if len(i) != 0 else np.nan for i in ni_cache]
164     # 调整因子 12/(间隔月份) (1 1.33 2 4)
165     adj = [12.0 / i.month for i in self.calender]
166     # B001100000 [营业总收入]
167     revenue_cache = [df_cache_is.loc[df_cache_is['Accper'] == i]['B001100000'].
to_numpy() for i in self.calender]
168     revenue = [i[0] if len(i) != 0 else np.nan for i in revenue_cache]
169     # A003000000 [所有者权益合计]
170     equity_cache = [df_cache_bs.loc[df_cache_bs['Accper'] == i]['A003000000'].
to_numpy() for i in self.calender]
171     equity = [i[0] if len(i) != 0 else np.nan for i in equity_cache]
172     # B002000101 [归属于母公司所有者的净利润]
173     ni_parent_cache = [df_cache_is.loc[df_cache_is['Accper'] == i]['B002000101'].
to_numpy() for i in self.calender]
174     ni_parent = [i[0] if len(i) != 0 else np.nan for i in ni_parent_cache]
175     # A003100000 [归属于母公司所有者权益合计]
176     equity_parent_cache = [df_cache_bs.loc[df_cache_bs['Accper'] == i][
'A003100000'].to_numpy() for i in self.calender]
177     equity_parent = [i[0] if len(i) != 0 else np.nan for i in equity_parent_cache]
178     # A001000000 [资产总计]
179     asset_cache = [df_cache_bs.loc[df_cache_bs['Accper'] == i]['A001000000'].
to_numpy() for i in self.calender]
180     asset = [i[0] if len(i) != 0 else np.nan for i in asset_cache]
181     # A001218000 [无形资产净额]
182     intangible_cache = [df_cache_bs.loc[df_cache_bs['Accper'] == i]['A001218000'
].to_numpy() for i in self.calender]
183     intangible = [i[0] if len(i) != 0 else np.nan for i in intangible_cache]
184     # A001220000 [商誉净额]
185     goodwill_cache = [df_cache_bs.loc[df_cache_bs['Accper'] == i]['A001220000'].
to_numpy() for i in self.calender]
186     goodwill = [i[0] if len(i) != 0 else np.nan for i in goodwill_cache]
187     # 有形资产
188     tangible = np.array(asset) - np.array(intangible) - np.array(goodwill)
189     # C001000000 [经营活动产生的现金流量净额] 直接法
190     cfo_d_cache = [df_cache_cfd.loc[df_cache_cfd['Accper'] == i]['C001000000'].
to_numpy() for i in self.calender]
191     cfo_d = [i[0] if len(i) != 0 else np.nan for i in cfo_d_cache]
192     # D000100000 [经营活动产生的现金流量净额] 间接法
193     cfo_i_cache = [df_cache_cfi.loc[df_cache_cfi['Accper'] == i]['D000100000'].
to_numpy() for i in self.calender]
194     cfo_i = [i[0] if len(i) != 0 else np.nan for i in cfo_i_cache]
195

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196 # 分析结果
197 # 上一年用 date.replace(year=date.year-1)
198 # F100101B [市盈率1] - 今收盘价当期值/（净利润上年年报值/实收资本本期期末值）
199 eps_1 = [ni[self.calender.index(date.replace(year=date.year-1))]]/
paid_in_capital[self.calender.index(date)]
200         if date.replace(year=date.year-1) in self.calender else np.nan
        for date in self.calender]
201 # F100102B [市盈率2] -
今收盘价当期值/（调整因子*净利润当期值/实收资本本期期末值）
202 eps_2 = [adj[self.calender.index(date)]*ni[self.calender.index(date)]/
paid_in_capital[self.calender.index(date)]
203         for date in self.calender]
204 # F100103C [市盈率TTM] - 今收盘价当期值/（净利润TTM/实收资本本期期末值）
205 # F100201B [市销率1] -
今收盘价当期值/（营业总收入上年年报值/实收资本本期期末值）
206 sps_1 = [revenue[self.calender.index(date.replace(year=date.year-1))]]/
paid_in_capital[self.calender.index(date)]
207         if date.replace(year=date.year-1) in self.calender else np.nan
        for date in self.calender]
208 # F100202B [市销率2] -
今收盘价当期值/（调整因子*营业总收入当期值/实收资本本期期末值）
209 sps_2 = [adj[self.calender.index(date)]*revenue[self.calender.index(date)]/
paid_in_capital[self.calender.index(date)]
210         for date in self.calender]
211 # F100203C [市销率TTM] - 今收盘价当期值/（营业总收入TTM/实收资本本期期末值）
212 # F100301B [市现率1] -
今收盘价当期值/（经营活动产生的现金流量净额上年年报值/实收资本本期期末值）
213 cfops_d_1 = [cfo_d[self.calender.index(date.replace(year=date.year-1))]]/
paid_in_capital[self.calender.index(date)]
214         if date.replace(year=date.year-1) in self.calender else np.nan
        for date in self.calender]
215 cfops_i_1 = [cfo_i[self.calender.index(date.replace(year=date.year-1))]]/
paid_in_capital[self.calender.index(date)]
216         if date.replace(year=date.year-1) in self.calender else np.nan
        for date in self.calender]
217 # F100302B [市现率2] -
今收盘价当期值/（调整因子*经营活动产生的现金流量净额当期值/实收资本本期期末值）
218 cfops_d_2 = [adj[self.calender.index(date)]*cfo_d[self.calender.index(date)]/
paid_in_capital[self.calender.index(date)]
219         for date in self.calender]
220 cfops_i_2 = [adj[self.calender.index(date)]*cfo_i[self.calender.index(date)]/
paid_in_capital[self.calender.index(date)]
221         for date in self.calender]
222 # F100303C [市现率TTM] -
今收盘价当期值/（经营活动产生的现金流量净额TTM/实收资本本期期末值）
223 # F100401A [市净率] -
今收盘价当期值/（所有者权益合计期末值/实收资本本期期末值）
224 bps = [equity[self.calender.index(date)]/paid_in_capital[self.calender.index(
date)]] for date in self.calender]
225 # F100501A [市值有形资产比] -
今收盘价当期值/[（资产总计-无形资产净额-商誉净额）期末值/实收资本本期期末值]
226 tps = [tangible[self.calender.index(date)]/paid_in_capital[self.calender.
index(date)]] for date in self.calender]
227 # F100601B [市盈率母公司1] -
今收盘价当期值/（归属于母公司所有者的净利润上年年报值/实收资本本期期末值）
228 eps_parent_1 = [ni_parent[self.calender.index(date.replace(year=date.year-1
))]]/paid_in_capital[self.calender.index(date)]
229         if date.replace(year=date.year-1) in self.calender else np.nan
        for date in self.calender]
230 # F100602B [市盈率母公司2] -
今收盘价当期值/（调整因子*归属于母公司所有者的净利润当期值/实收资本本期期末值）
231 eps_parent_2 = [adj[self.calender.index(date)]*ni_parent[self.calender.index(
date)]]/paid_in_capital[self.calender.index(date)]
232         for date in self.calender]
233 # F100603C [市盈率母公司TTM] -
今收盘价当期值/[（归属于母公司所有者的净利润）TTM/实收资本本期期末值]
234 # F100701A [市净率母公司] -
今收盘价当期值/（归属于母公司所有者权益合计期末值/实收资本本期期末值）
235 bps_parent = [equity_parent[self.calender.index(date)]/paid_in_capital[self.
calender.index(date)]] for date in self.calender]

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236
237 # 财务数据提取结果表
238 dic_fs_result = {
239     'eps_1': eps_1,
240     'eps_2': eps_2,
241     'sps_1': sps_1,
242     'sps_2': sps_2,
243     'cfops_d_1': cfops_d_1,
244     'cfops_i_1': cfops_i_1,
245     'cfops_d_2': cfops_d_2,
246     'cfops_i_2': cfops_i_2,
247     'bps': bps,
248     'tps': tps,
249     'eps_parent_1': eps_parent_1,
250     'eps_parent_2': eps_parent_2,
251     'bps_parent': bps_parent
252 }
253 df_fs_result = pd.DataFrame(dic_fs_result, index=self.calender)
254 self.df_fs_result = df_fs_result
255 pd.DataFrame.to_csv(df_fs_result, "./Result/fs_result.csv", encoding='gbk')
256
257 # 4_a 直接用当时股价和财务指标来反求财务数据,再用这个数据求价格倍数平均估计值
258 def fs_result_price(self):
259     # 选出目标公司
260     df_cache_p_month = self.db_p_month.loc[self.db_p_month['Stkcd'] == self.
code_id]
261     # 选出对应月份(TODO:暂定只有季度月,以后改为用self.calender中出现的所有月)
262     df_p_month = df_cache_p_month.loc[[True if date.month in [3, 6, 9, 12] else
False for date in df_cache_p_month['Trdmnt']]]\
263         .sort_values(by='Trdmnt', ascending=False)
264     df_p_month.reset_index(drop=True, inplace=True)
265     # 修改月底以匹配数据
266     date_clean = [date.replace(day=31) if date.month in [1, 3, 5, 7, 8, 10, 12]
267                   else date.replace(day=30) for date in df_p_month['Trdmnt']]
268     df_p_month['Trdmnt'] = pd.Series(date_clean)
269     df_p_month = df_p_month.set_index(['Trdmnt'])
270     # 到这里就清洗完成了
271     # Mclsprc [月收盘价] 匹配数据 若价格数据不足则用nan填充
272     price_cache_0 = pd.DataFrame(df_p_month['Mclsprc'])
273     # concat变得不好用了 改用join 处理index更方便
274     # df_target_price = pd.concat([self.target_df, price_cache_0],
axis=1).sort_index(ascending=False)
275     df_target_price = self.target_df.join(other=price_cache_0, how='left').
sort_index(ascending=False)
276     price_cache = df_target_price['Mclsprc'].to_numpy()
277     self.price_cache = price_cache
278     # print(df_target_price)
279
280     # 反推结果
281     eps_1 = [price_cache[self.calender.index(date)]/self.target_df.loc[date,
'F100101B'] for date in self.calender]
282     eps_2 = [price_cache[self.calender.index(date)]/self.target_df.loc[date,
'F100102B'] for date in self.calender]
283     sps_1 = [price_cache[self.calender.index(date)]/self.target_df.loc[date,
'F100201B'] for date in self.calender]
284     sps_2 = [price_cache[self.calender.index(date)]/self.target_df.loc[date,
'F100202B'] for date in self.calender]
285     cfops_d_1 = [price_cache[self.calender.index(date)]/self.target_df.loc[date,
'F100301B'] for date in self.calender]
286     cfops_i_1 = [price_cache[self.calender.index(date)]/self.target_df.loc[date,
'F100301B'] for date in self.calender]
287     cfops_d_2 = [price_cache[self.calender.index(date)]/self.target_df.loc[date,
'F100302B'] for date in self.calender]
288     cfops_i_2 = [price_cache[self.calender.index(date)]/self.target_df.loc[date,
'F100302B'] for date in self.calender]
289     bps = [price_cache[self.calender.index(date)]/self.target_df.loc[date,
'F100401A'] for date in self.calender]
290     tps = [price_cache[self.calender.index(date)]/self.target_df.loc[date,
'F100501A'] for date in self.calender]
291     eps_parent_1 = [price_cache[self.calender.index(date)]/self.target_df.loc[
date, 'F100601B'] for date in self.calender]
292     eps_parent_2 = [price_cache[self.calender.index(date)]/self.target_df.loc[

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293     date, 'F100602B'] for date in self.calender]
    bps_parent = [price_cache[self.calender.index(date)]/self.target_df.loc[date,
    'F100701A'] for date in self.calender]

294
295 # 财务数据提取结果表
296 dic_fs_result_price = {
297     'eps_1': eps_1,
298     'eps_2': eps_2,
299     'sps_1': sps_1,
300     'sps_2': sps_2,
301     'cfops_d_1': cfops_d_1,
302     'cfops_i_1': cfops_i_1,
303     'cfops_d_2': cfops_d_2,
304     'cfops_i_2': cfops_i_2,
305     'bps': bps,
306     'tps': tps,
307     'eps_parent_1': eps_parent_1,
308     'eps_parent_2': eps_parent_2,
309     'bps_parent': bps_parent
310 }
311 df_fs_result_price = pd.DataFrame(dic_fs_result_price, index=self.calender)
312 self.df_fs_result_price = df_fs_result_price
313 pd.DataFrame.to_csv(df_fs_result_price, "./Result/fs_result_price.csv",
    encoding='gbk')

314
315 # 5 根据目标公司具体财务数据计算相对估值结果
316 def relative_result(self):
317     p_pe_1 = [self.df_average.loc[date, 'F100101B']*self.df_fs_result.loc[date,
    'eps_1'] for date in self.calender]
318     p_pe_2 = [self.df_average.loc[date, 'F100102B']*self.df_fs_result.loc[date,
    'eps_2'] for date in self.calender]
319     p_ps_1 = [self.df_average.loc[date, 'F100201B']*self.df_fs_result.loc[date,
    'sps_1'] for date in self.calender]
320     p_ps_2 = [self.df_average.loc[date, 'F100202B']*self.df_fs_result.loc[date,
    'sps_2'] for date in self.calender]
321     p_pcf_d_1 = [self.df_average.loc[date, 'F100301B']*self.df_fs_result.loc[date
    , 'cfops_d_1'] for date in self.calender]
322     p_pcf_i_1 = [self.df_average.loc[date, 'F100301B']*self.df_fs_result.loc[date
    , 'cfops_i_1'] for date in self.calender]
323     p_pcf_d_2 = [self.df_average.loc[date, 'F100302B']*self.df_fs_result.loc[date
    , 'cfops_d_2'] for date in self.calender]
324     p_pcf_i_2 = [self.df_average.loc[date, 'F100302B']*self.df_fs_result.loc[date
    , 'cfops_i_2'] for date in self.calender]
325     p_pb = [self.df_average.loc[date, 'F100401A']*self.df_fs_result.loc[date,
    'bps'] for date in self.calender]
326     p_evt = [self.df_average.loc[date, 'F100501A']*self.df_fs_result.loc[date,
    'tps'] for date in self.calender]
327     p_pe_parent_1 = [self.df_average.loc[date, 'F100601B']*self.df_fs_result.loc[
    date, 'eps_parent_1'] for date in self.calender]
328     p_pe_parent_2 = [self.df_average.loc[date, 'F100602B']*self.df_fs_result.loc[
    date, 'eps_parent_2'] for date in self.calender]
329     p_pb_parent = [self.df_average.loc[date, 'F100701A']*self.df_fs_result.loc[
    date, 'bps_parent'] for date in self.calender]
330     dic_relative_result = {
331         'p_pe_1': p_pe_1,
332         'p_pe_2': p_pe_2,
333         'p_ps_1': p_ps_1,
334         'p_ps_2': p_ps_2,
335         'p_pcf_d_1': p_pcf_d_1,
336         'p_pcf_i_1': p_pcf_i_1,
337         'p_pcf_d_2': p_pcf_d_2,
338         'p_pcf_i_2': p_pcf_i_2,
339         'p_pb': p_pb,
340         'p_evt': p_evt,
341         'p_pe_parent_1': p_pe_parent_1,
342         'p_pe_parent_2': p_pe_parent_2,
343         'p_pb_parent': p_pb_parent
344     }
345     df_relative_result = pd.DataFrame(dic_relative_result, index=self.calender)
346     self.df_relative_result = df_relative_result
347     pd.DataFrame.to_csv(self.df_relative_result, "./Result/relative_result.csv",
    encoding='gbk')

```



```

348
349 # 5_a 根据目标公司具体财务数据计算相对估值结果
350 def relative_result_price(self):
351     p_pe_1 = [self.df_average.loc[date, 'F100101B']*self.df_fs_result_price.loc[
352         date, 'eps_1'] for date in self.calender]
353     p_pe_2 = [self.df_average.loc[date, 'F100102B']*self.df_fs_result_price.loc[
354         date, 'eps_2'] for date in self.calender]
355     p_ps_1 = [self.df_average.loc[date, 'F100201B']*self.df_fs_result_price.loc[
356         date, 'sps_1'] for date in self.calender]
357     p_ps_2 = [self.df_average.loc[date, 'F100202B']*self.df_fs_result_price.loc[
358         date, 'sps_2'] for date in self.calender]
359     p_pcf_d_1 = [self.df_average.loc[date, 'F100301B']*self.df_fs_result_price.
360         loc[date, 'cfops_d_1'] for date in self.calender]
361     p_pcf_i_1 = [self.df_average.loc[date, 'F100301B']*self.df_fs_result_price.
362         loc[date, 'cfops_i_1'] for date in self.calender]
363     p_pcf_d_2 = [self.df_average.loc[date, 'F100302B']*self.df_fs_result_price.
364         loc[date, 'cfops_d_2'] for date in self.calender]
365     p_pcf_i_2 = [self.df_average.loc[date, 'F100302B']*self.df_fs_result_price.
366         loc[date, 'cfops_i_2'] for date in self.calender]
367     p_pb = [self.df_average.loc[date, 'F100401A']*self.df_fs_result_price.loc[
368         date, 'bps'] for date in self.calender]
369     p_evt = [self.df_average.loc[date, 'F100501A']*self.df_fs_result_price.loc[
370         date, 'tps'] for date in self.calender]
371     p_pe_parent_1 = [self.df_average.loc[date, 'F100601B']*self.
372         df_fs_result_price.loc[date, 'eps_parent_1'] for date in self.calender]
373     p_pe_parent_2 = [self.df_average.loc[date, 'F100602B']*self.
374         df_fs_result_price.loc[date, 'eps_parent_2'] for date in self.calender]
375     p_pb_parent = [self.df_average.loc[date, 'F100701A']*self.df_fs_result_price.
376         loc[date, 'bps_parent'] for date in self.calender]
377     dic_relative_result_price = {
378         'p_pe_1': p_pe_1,
379         'p_pe_2': p_pe_2,
380         'p_ps_1': p_ps_1,
381         'p_ps_2': p_ps_2,
382         'p_pcf_d_1': p_pcf_d_1,
383         'p_pcf_i_1': p_pcf_i_1,
384         'p_pcf_d_2': p_pcf_d_2,
385         'p_pcf_i_2': p_pcf_i_2,
386         'p_pb': p_pb,
387         'p_evt': p_evt,
388         'p_pe_parent_1': p_pe_parent_1,
389         'p_pe_parent_2': p_pe_parent_2,
390         'p_pb_parent': p_pb_parent
391     }
392     df_relative_result_price = pd.DataFrame(dic_relative_result_price, index=self.
393         calender)
394     self.df_relative_result_price = df_relative_result_price
395     pd.DataFrame.to_csv(self.df_relative_result_price,
396         "./Result/relative_result_price.csv", encoding='gbk')
397
398 # 6 总结
399 def summary(self):
400     p_pe = np.nanmean(np.array([self.df_relative_result['p_pe_1'].tolist(),
401         self.df_relative_result['p_pe_2'].tolist()]),
402         axis=0)
403     p_ps = np.nanmean(np.array([self.df_relative_result['p_ps_1'].tolist(),
404         self.df_relative_result['p_ps_2'].tolist()]),
405         axis=0)
406     p_pcf = np.nanmean(np.array([self.df_relative_result['p_pcf_d_1'].tolist(),
407         self.df_relative_result['p_pcf_i_1'].tolist(),
408         self.df_relative_result['p_pcf_d_2'].tolist(),
409         self.df_relative_result['p_pcf_i_2'].tolist()]),
410         axis=0)
411     p_pb = np.nanmean(np.array([self.df_relative_result['p_pb'].tolist()]), axis=
412         0)
413     p_evt = np.nanmean(np.array([self.df_relative_result['p_evt'].tolist()]),
414         axis=0)
415     p = np.nanmean(np.array([p_pe, p_ps, p_pcf, p_pb, p_evt]), axis=0)
416     p_pe_price = np.nanmean(np.array([self.df_relative_result_price['p_pe_1'].
417         tolist(),
418         self.df_relative_result_price['p_pe_2'].

```

```

399         tolist()), axis=0)
p_ps_price = np.nanmean(np.array([self.df_relative_result_price['p_ps_1'].
tolist(),
400         self.df_relative_result_price['p_ps_2'].
tolist()), axis=0)
401 p_pcf_price = np.nanmean(np.array([self.df_relative_result_price['p_pcf_d_1'
].tolist(),
402         self.df_relative_result_price['p_pcf_i_1'
].tolist(),
403         self.df_relative_result_price['p_pcf_d_2'
].tolist(),
404         self.df_relative_result_price['p_pcf_i_2'
].tolist()), axis=0)
405 p_pb_price = np.nanmean(np.array([self.df_relative_result_price['p_pb'].
tolist()), axis=0)
406 p_evt_price = np.nanmean(np.array([self.df_relative_result_price['p_evt'].
tolist()), axis=0)
407 p_price = np.nanmean(np.array([p_pe_price, p_ps_price, p_pcf_price,
p_pb_price, p_evt_price]), axis=0)
408 dic_summery = {
409     'relative_P_F': p,
410     'relative_P_P': p_price,
411     'real_P': self.price_cache
412 }
413 df_summary = pd.DataFrame(dic_summery, index=self.calender)
414 self.df_summary = df_summary
415 pd.DataFrame.to_csv(df_summary, "./Result/summary.csv", encoding='gbk')
416 plt.figure(figsize=(32, 18))
417 sns.lineplot(data=df_summary)
418 plt.savefig('./Result/summary.png')
419
420 # 测试用函数
421 def test(self):
422     time_x = time.time()
423     self.basic_db()
424     self.industry_match()
425     self.average_db()
426     self.fs_inquiry()
427     self.relative_result()
428     self.fs_result_price()
429     self.relative_result_price()
430     self.summary()
431     time_y = time.time()
432     print('计算完成, 用时' + str(round(time_y - time_x, 4)) + 's,
结果见Result文件夹')
433
434 # 测试用函数
435 def test2(self):
436     self.basic_db()
437     self.fs_result_price()
438
439
440 if __name__ == "__main__":
441     sid = input('请输入目标公司的六位证券代码')
442     while len(sid) != 6:
443         print('输入无效, 请重新输入')
444         sid = input('请输入目标公司的六位证券代码')
445     test = RelativeV(sid)
446     test.test()
447     # test.test2()
448
449

```