11010COM525200 Financial Technology

Program HW1

Deadline: 11/30(Tuesday)

Grading Policy:

1. In the programing assignment, the code, test data and report should be compressed into a **ZIP** file and upload to eeclass website. Also, please write a Readme file to explain how to run your code and discuss characteristics in your report. The report format is not limited.
2. The programming language that can be used on this assignment is Python. Built-in libraries or functions are allowed to use.
3. Discussions are encouraged, **but plagiarism is strictly prohibited.**

Problem:

This dataset is the trading record in Taiwan Stock Exchange (TWSE). The student should filter “TX”, “expired in Oct” and plot the bar learned from the lesson. The result should be included in report.

1. Save the filtered dataset as “TX.csv”. The date, time, price, volume should be included.
2. Plot the time bar in the period of “1 Day”.
3. Plot the tick bar in the number of “10k” ticks.
4. Plot the volume bar in the volume of “100k”.
5. Plot the dollar bar every “1B” NTD.