商管程式設計(107-2)

第二次期中考

題目設計: 盧信銘 國立台灣大學資管系

截止時間: 2019年5月6日下午12點10分

程式請上傳至 PDOGS (http://pdogs.ntu.im/judge/)。為各題上傳一份 Python 3.5 原始碼 (以複製貼上原始碼的方式上傳)。題目自己做。不接受紙本繳交,不接受遲交。請以英文或中文作答。作弊被確認者,整門課的成績將直接被評為 F,沒有第二種可能(也不能停修)。

本次期中考共有四題,總分最高一百分。如果你各題的分數加起來超過一百分的話,會以一百分計算。

所有題目的分數都由程式運算的正確性給分,一筆測試資料佔 2 分。你可以使用任何方法回答問題 (包含課堂上沒教的)。你可以使用 Python 內建的模組,如math, datetime, csv, sys 等。然而,你不可以使用非 Python 內建的模組 (比如說csvsorter, numpy 或 sklearn 等),如有使用當題以 0 分計算。

第一題

(30 points) [生日星期幾] 寫一個程式,由使用者輸入生日資料,資料格式為 Year/Month/Day (如 2002/12/11),每行一筆資料。你的程式必須不斷的由使用者 讀入資料,直到使用者輸入"BREAK"為止。計算在這些資料中,有幾個日期是 在星期一、星期二、...、星期六、星期日。然後輸出。輸出的格式範例如下

1	///4	 ///4/	 //////////////////////////////////////	1942 THE 1-12 LES AT 18
1 23				
2 40				
3 50				
4 12				
5 56				
6 29				
7 7				

輸出共七行,各代表星期一(1)至星期日(7)。每行的第一個數字代表是星期幾,第二個數字代表有幾個。兩個數字間應有一個空格。如果輸入的資料不符合預期格式,應輸出 "DATA_ERROR"。

範例輸入

+u / 1711/ C	
2019/04/01	
2019/04/02	
2019/04/03	
2019/4/4	
2019/4/5	
2019/4/6	
2019/4/7	

2019/4/8	
2019/4/9	
2019/4/10	
2029/4/11	
2020/4/22	
2020/4/23	
BREAK	

範例輸出

1 2		
2 2		
3 4		
4 2		
5 1		
6 1		
7 1		

範例輸入

BREAK

節例輸出

T-4	N 3 1)	-	
1	0		
2	0		
3	0		
4	0		
5	0		
6	0		
7	0		

範例輸入

```
101/1/2
102-3-4
BREAK
```

範例輸出

DATA_ERROR

第二題

(30 points) [去週期性] 在處理時間數列的資料時,我們時常會遇到數列有週期性。去除週期性的方法有很多,本題將考慮一個使用歷史中位數的去週期性方法。假設我們要處理週期為 C 的時間數列,則我們去週期性的方法為 $\mathbf{x}_t = y_t - median([y_{t-c}, y_{t-2c}, y_{t-3c}, y_{t-4c}, y_{t-5c}])$,其中 $\mathbf{y}_1, \mathbf{y}_2, \dots, \mathbf{y}_T$ 為一個時間數列,我們針對第 t 期的資料 \mathbf{y}_t 減去過去五個位在

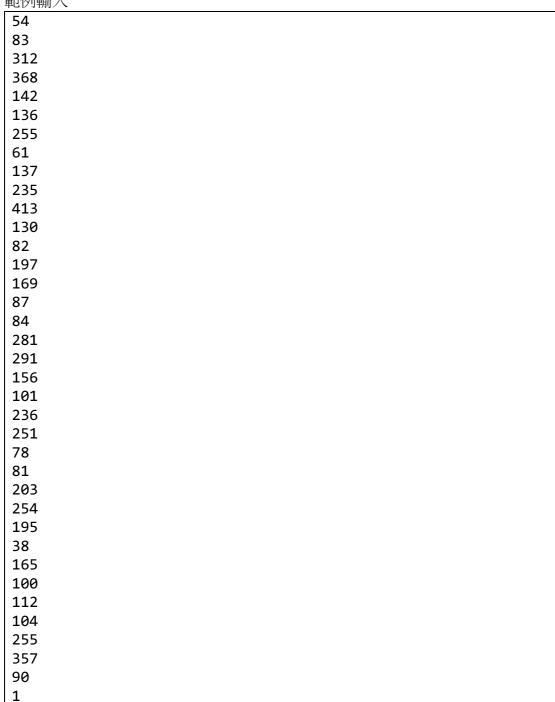
其中 $y_1, y_2, ..., y_T$ 為一個時間數列,我們針對第t期的資料 y_t 減去過去五個位在同一個週期位置的資料的中位數,得到第t期去週期的時間數列值 x_t 。

為了簡化問題,我們考慮的週期為7(C=7)。

寫一個程式,由使用者讀入一個時間數列,然後輸出去週期性的時間數列。讀入資料時每行一筆,直到遇到 "BREAK"為止。輸出時應去除前 C 期的資料,由第 C+1 期開始輸出。如果資料的歷史不足五個,則使用可取得的部分套入去週期性公式。比如說,如果要處理第 8 期的資料,則計算 $x_8 = y_8 - y_1$ 。另外集合個數為偶數時,取位在中間的兩個數的平均數為中位數。

輸出時每行一個數字,四捨五入至小數第二位。如果輸入的資料含有非數值資料,則輸出 "DATA_ERROR"。如果資料內容皆為數值資料但小於八筆,則輸出 "NOT ENOUGH DATA"。

範例輸入



154		
162		
123		
109		
212		
266		
123		
162		
248		
158		
78		
98		
305		
367		
237		
39		
197		
129		
82 116		
207		
418		
100		
54		
269		
228		
212		
141		
264		
320		
73		
128		
194		
265 217		
77		
341		
356		
93		
10		
230		
241		
86		
54		
363		
328		
117		
92		
208		

00
.49
.55
35
19
.64
.76
.30
239
.35
.06
901
36
.28
BREAK

```
7.00
54.00
-77.00
45.00
-12.00
-54.00
-58.00
111.50
-23.00
-189.50
-109.50
155.00
47.00
-125.00
175.00
164.00
-157.00
-287.00
61.00
118.00
-2.00
-77.00
53.00
-59.50
-212.50
-68.50
109.00
161.00
29.00
-136.00
54.00
-119.00
```

```
-19.00
-47.00
15.00
176.00
-14.00
62.00
86.00
28.00
-78.00
-99.00
136.00
244.00
137.00
-123.00
39.00
-27.00
-113.00
-120.00
42.00
264.00
-12.00
-104.00
140.00
33.00
96.00
-24.00
102.00
208.00
-50.00
-1.00
-18.00
53.00
76.00
-160.00
179.00
233.00
-35.00
-184.00
-35.00
34.00
-151.00
-194.00
205.00
200.00
19.00
-138.00
-9.00
-37.00
49.00
```

-42.00	
206.00	
302.00	
-48.00	
-32.00	
-70.00	
90.00	
-20.00	
-163.00	
107.00	
124.00	
-80.00	

```
97
71
257
368
184
108
269
154
149
279
352
77
78
264
207
85
100
235
298
185
19
209
105
169
103
322
293
192
125
157
113
199
182
368
283
```

213		
1		
119		
254		
138		
163		
355		
255		
159		
115		
150		
181		
105		
168		
218		
314		
86		
180		
119		
140		
167		
125		
330		
303		
141		
156		
260		
137		
183		
58		
224		
332		
144		
1		
220		
268		
147		
109		
251		
246		
165		
175		
159 187		
163		
38		
356		
371		
173		
1/3		

171		
264		
208		
150		
98		
272		
388		
236		
94		
137		
126		
206		
31		
322		
319		
228		
85		
143		
240		
98		
168		
297		
278		
161		
59		
193		
242 212		
102		
243		
304		
128		
89		
166		
188		
203		
57		
378		
412		
75		
89		
133		
104		
193		
182		
329		
398		
233		
74		

08	
169	
02	
.65	
89	
160	
.16	
.92	
21	
.14	
.26	
.46	
52	
34	
79	
BREAK	

```
57.00
78.00
22.00
-16.00
-107.00
-30.00
-5.00
81.50
-25.00
-168.00
-125.00
167.50
92.00
-247.50
55.00
20.00
-88.00
-249.00
138.00
185.00
-72.00
-55.50
62.00
-100.00
-94.50
-59.00
221.50
55.00
59.00
-104.00
```

```
-50.00
19.00
-46.00
-22.00
91.00
48.00
54.00
-4.00
-85.00
-1.00
-80.00
-96.00
9.00
209.00
-29.00
-19.00
-63.00
-45.00
-25.00
-88.00
173.00
188.00
-39.00
-25.00
97.00
-55.00
-30.00
-101.00
109.00
152.00
-12.00
-162.00
52.00
55.00
-12.00
-10.00
71.00
102.00
25.00
7.00
-59.00
28.00
48.00
-142.00
200.00
231.00
5.00
-12.00
77.00
```

```
45.00
-30.00
-58.00
107.00
215.00
65.00
-93.00
-71.00
-24.00
50.00
-229.00
147.00
136.00
81.00
-78.00
-7.00
34.00
-67.00
-52.00
61.00
91.00
24.00
-84.00
-47.00
77.00
37.00
-134.00
15.00
143.00
2.00
-117.00
-76.00
-24.00
-33.00
-186.00
217.00
284.00
-118.00
-77.00
-79.00
-132.00
-35.00
21.00
201.00
205.00
135.00
-114.00
-95.00
41.00
```

```
-80.00
22.00
96.00
94.00
-52.00
-107.00
-51.00
39.00
-51.00
-67.00
13.00
219.00
-20.00
-14.00
```

```
1
2
3
4
5
6
7
2
3
4
5
6
7
8
3
4
5
BREAK
```

範例輸出

```
1.00

1.00

1.00

1.00

1.00

1.00

1.50

1.50
```

範例輸入

1

2 4 DD BREAK

範例輸出

DATA_ERROR

第三題

(30 points) [數字列] 寫一個程式,由使用者讀入一個文字檔的檔名,然後找尋檔案中包含最多數字與相關符號的列,依序(由多到少)印出其中十列,並在每列前以"@line_no: "註明其原本的列號(由1開始)。原文內容右方之空白(包含半形空格、tab 和換行符號)應移除。除此之外,不對內容做其他修改。如果有兩行的數字與相關符號與數量相同,依照其在文件中出現的先後排序。文字檔是 UTF-8 編碼,且保證超過 10 列。我們定義數字與相關符號為下列字元:0123456789(),\$

範例輸入

testfile1.txt

```
@831: Net Sales
            $ 62,445,175
72,167,233
                                $ 38,744,129
23,214,020
              $ 21,051,818
@838: Total Assets
              $ 13,350,996
12,879,737
                                $ 10,205,006
6,432,589
              $ 5,783,427
@840: Long-term debt
5,576,663
                               $ 3,119,578
                                                   1,128,977
              $ 5,597,490
$ 1,208,864
@833: Income (loss) from continuing operations
302,984
           $ (2,249,967)
                             $
                                  537,529
                                              $
                                                   191,627
    (882,977)
@2709: Balance at June 30, 2001
4,065,612
            $
                     4,066
                              $
                                  7,269,556
                                               $
(276,000)
           approximately $6,000, $0.00 and $0.00,
@3464:
($2,497,000), ($0.63) and ($0.63) and
@3644: June 30, 2001
100,436
                     142,134
                                    $
                                           (85,915)
156,655
@2704: Balance at June 24, 2000
4,065,612
                                  7,269,556
                     4,066
(276,000)
@2726: Balance at June 27, 1998
                                                    $
                     13,477 $ 2,175,441
(2,366,718)
             $
```

@3517: 30, 2001, June 24, 2000 and June 26, 1999 was \$1.36, \$2.84 and \$1.87,

範例輸入

testfile2.txt

範例輸出

```
@2093: Balance at December 31, 1993 $69,406 $19,470,767
$(7,440,916) $12,099,257
@2134: Balance at December 31, 1996 $87,758 $37,234,277
$ (929,496) $36,392,539
@1287: 1995, and 1994 of $4,694,000, $3,604,000 and
$1,785,000, respectively. The 1996
@1964: of $141,504 in 1996, $93,491 in 1995 (Note 3)
9,377,777 9,233,015
@2106: Balance at December 31, 1994 70,390 19,519,056
(4,804,785) 14,784,661
@2126: Balance at December 31, 1995 87,216 37,060,652
(4,250,739) 32,897,129
@852: 1995 and 1994 were approximately $15,968,000,
$11,697,000 and $9,566,000,
@1196: $9,846,000, from $8,712,000 in 1995 and increased
20.6% in 1995 from $7,222,000
@1564: Daniel P. Sharkey 4,000 50,222 69,875 21,000
           214,750
1,103,247
@1565: Ward C. Stevens .. 9,375 121,245 74,725 5,400
1,231,315 44,850
```

範例輸入

testfile3.txt

```
@2125: Balances, December 31, 1993...... 1,891,663
1,108,625 $ 11 $ 5,235 $ (3,623) $ 1,642
@1365: Sales.....
                                $ 2,088 $2,166
        $2,455 $2,417 $2,486 $2,635
$ 2,092
$4,826
@2130: Balances, December 31, 1994...... 1,891,663
                                               19
                   5,243 (1,838) 3,436
           12
@2136: Balances, December 31, 1995...... 1,891,663
                                               19
               5,489 (838) 4,685
1,505,424
         15
@1392: calculation(1)...... 4,525
                                           4,549
4,558
         4,700
                   5,697 6,758
                                     6,750
@1295: 73.3% in 1996 to $1,286,000 and by 18.0% in 1995 to
$742,000 from $629,000 in
```

@1368:	Gross profit			1,396	1,421
1,445	1,741	1,485	1,538	1,667	
2,775					
@1378:	Total oper	ating expen	ses	1,024	1,109
1,094	1,382	1,326	1,440	1,490	
2,227					
@2147: E	Balances, Dece	mber 31, 19	96		\$
6,350,18	80 \$ 63	\$ 21,248	\$ 167	\$21,478	
@2697: \$	0.166 - \$14.	880 6	33,244		8.13
\$ 3.496) 24	5,284	\$0.85	58	

第四題

(30 points) [日月轉換] 小珍需要處理由資料庫取得的資料檔。這個資料檔是使用 "CP950"編碼、<TAB>分隔欄位。每個檔案是一隻股票的日資料,包含證券代碼、簡稱、年月日、開盤價(元)、最高價(元)、最低價(元)、收盤價(元)、成交值(千元)。小珍的任務是將日資料轉換成月資料。轉換後用每月的第一個交易日作為一筆資料的日期,月的開盤價是當月第一個交易日的開盤價,最高價是當月所有交易日中最高價的最高價,最低價是當月所有交易日中最低價的最低價。收盤價是當月最後一個交易日的收盤價。成交值是當月所有交易日的成交值總和。下面是一家公司的範例資料。資料已經照日期排序。

證券作		簡稱	年月日	開盤價(元) i	最高價(元)	最低價(元)	
	收盤價	(元)	成交值(千元)						
4938	和碩		20110103	29.32	29.42	29.21	29.28	89508	
4938	和碩		20110104	29.42	29.56	29.28	29.42	107340	
4938	和碩		20110105	29.42	29.42	28.16	28.72	193077	
4938	和碩		20110106	28.93	29.00	28.02	28.20	259533	
4938	和碩		20110107	28.02	28.16	27.22	27.32	330576	
4938	和碩		20110110	27.60	27.99	26.76	27.11	292461	
4938	和碩		20110111	27.22	27.95	27.08	27.81	207006	
4938	和碩		20110112	27.99	28.09	27.46	27.50	182466	
4938	和碩		20110113	27.99	28.16	27.67	28.02	340223	

請寫一個程式,讓小珍可以依照上述的規則處理資料。這個程式由 input()讀 入資料檔檔案路徑,然後對這個資料檔檔案內容處理之後印出結果。印出結果 時不需列印標題列,且只需列印下面欄位:證券代碼、年月日、開盤價(元)、 最高價(元)、最低價(元)、收盤價(元)、成交值(千元)。所有價格應列印兩位小 數,交易量為整數,沒有小數點。日期應為 YYYYMMDD 格式 (與原來的格式 相同)。欄位間用逗點分隔,除資料值外不能有多餘空白。輸出資料應依照日期 排序。

範例資料請見附檔。

節例輸入

stock1.txt

```
4938, 20110103, 29.32, 29.56, 26.66, 28.09, 4318643
4938, 20110208, 28.09, 28.20, 23.50, 24.52, 4873806
4938, 20110301, 24.66, 25.36, 21.33, 23.36, 6501906
4938, 20110401, 23.47, 24.48, 20.88, 21.16, 3455453
4938,20110503,21.02,22.14,20.39,21.61,3471850
4938, 20110601, 21.61, 22.73, 19.62, 20.84, 2971961
4938, 20110701, 20.84, 25.22, 20.32, 23.22, 7599233
4938, 20110801, 23.47, 24.10, 17.30, 19.69, 4031329
4938, 20110901, 19.72, 22.71, 18.63, 21.12, 3512899
4938, 20111003, 20.49, 25.62, 19.86, 24.22, 4004822
4938, 20111101, 23.70, 25.03, 19.86, 22.93, 3753742
4938, 20111201, 24.37, 25.11, 22.15, 24.33, 3339271
4938, 20120102, 24.11, 27.76, 23.92, 26.43, 5516991
4938, 20120201, 26.43, 29.76, 26.21, 29.54, 7927719
4938, 20120301, 29.54, 35.52, 27.69, 33.97, 15693534
4938, 20120402, 33.49, 34.41, 30.75, 31.23, 8536427
4938, 20120502, 31.23, 32.82, 29.24, 30.61, 10965123
4938, 20120601, 30.27, 32.49, 27.69, 28.72, 9832057
4938, 20120702, 28.61, 29.83, 24.96, 29.02, 9651003
4938, 20120801, 28.98, 31.46, 26.69, 27.73, 10378630
4938, 20120903, 27.73, 30.31, 27.43, 28.17, 8220312
4938,20121001,28.21,30.86,26.29,27.25,9911370
4938, 20121101, 26.58, 29.46, 25.99, 27.99, 9082106
4938, 20121203, 27.99, 28.17, 26.51, 27.73, 5203118
4938,20130102,27.80,30.27,27.65,28.87,8493698
4938,20130201,28.87,30.53,28.72,29.54,4241907
4938, 20130301, 29.54, 34.11, 29.20, 34.11, 11574969
4938, 20130401, 33.82, 35.96, 31.75, 35.66, 15528722
4938,20130502,35.89,40.91,35.22,40.09,16293318
4938, 20130603, 39.50, 39.87, 34.56, 36.55, 10464923
4938, 20130701, 36.55, 38.91, 32.67, 32.71, 14460531
4938,20130801,32.71,35.96,32.30,34.19,8804118
4938, 20130902, 33.97, 34.89, 30.09, 31.16, 12602584
4938, 20131001, 31.38, 32.75, 29.84, 31.30, 8966212
4938, 20131101, 31.76, 31.99, 25.90, 28.16, 8813567
4938,20131202,28.16,29.73,27.17,29.39,5961157
4938, 20140102, 29.31, 32.98, 28.96, 30.50, 7743615
4938, 20140205, 29.16, 31.76, 28.93, 31.15, 5122580
4938, 20140303, 30.99, 34.70, 30.76, 34.70, 10189346
4938,20140401,34.82,36.12,33.98,35.01,9383300
4938,20140502,35.28,45.00,35.05,44.38,18471366
4938, 20140603, 45.15, 45.15, 40.79, 43.62, 13036772
4938,20140701,43.77,48.06,42.39,44.00,15847865
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