# UPA\_project

December 7, 2020

### 1 UPA

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Pro správné fungování notebooku je potřeba mít v Jupyteru mít povolenou/nainstalovanou integraci s Matplotlib a v prostředí Python kernelu mít nainstalované balíčky: - psycopg2 - pymongo - pandas - matplotlib

# 2 PRO SPRAVNÉ VYGENEROVÁNÍ OBRÁZKŮ POUŽÍJTE JUPYTER

```
[1]: %matplotlib widget
     import sys; sys.path.insert(0, '.')
     import csv
     from datetime import date, datetime
     import json
     import os
     import time
     from bson.json_util import dumps
     from dateutil.relativedelta import relativedelta
     import matplotlib.pyplot as plt
     import numpy as np
     from psycopg2 import extensions
     import pandas as pd
     import pandas.io.sql as sqlio
     import requests
     from db_connects import MONGO DB_CURRENCIES, MONGO DB_COL_CURRENCIES, U

→connect_to_postgres, connect_to_mongodb

     from scrape import parse
```

Některé součásti řešení zde nebudeme demonstrovat v celé délce, použijeme funkce pro zpracování vstupních dat nebo pro připojení k databázím, které máme předdefinované v našich knihovních souborech. Hlavní strukturu zde ale nastíníme, počínaje stáhnutím a zpracováním vstupních souborů.

#### 2.1 Stažení zdrojových souborů

```
[2]: scrape_dir = 'scraped/'
if not os.path.isdir(scrape_dir):
    os.mkdir(scrape_dir)
len(os.listdir(scrape_dir))
```

[2]: 123

```
[3]: def scrape(base_url, output_dir, start_date, end_date):
        any downloads = False
        for ordinal in range(start_date.toordinal(), end_date.toordinal()):
            url = base_url + date.fromordinal(ordinal).strftime('%d.%m.%Y')
            path = date.fromordinal(ordinal).strftime('%Y-%m-%d') + '.txt'
            filename = os.path.join(output_dir, path)
            if os.path.isfile(filename):
                continue
            any downloads = True
            print("Requesting %s..." % url, end='')
            try:
                request = requests.get(url)
                if not request.text:
                   print(' Empty!')
                    continue
                print(' OK')
                with open(filename, 'w') as handle:
                    handle.write(request.text)
                time.sleep(0.2)
            except Exception as ex:
                print(' %s' % ex)
                continue
        if not any_downloads:
            print("All files already present.")
    start_date = datetime.today() - relativedelta(months=4)
    end_date = datetime.today()
    scrape(
        base_url='https://www.cnb.cz/cs/financni-trhy/devizovy-trh/
     start_date=start_date,
        end_date=end_date,
        output_dir=scrape_dir,
    print("Got %s input files" % len(os.listdir(scrape_dir)))
    print()
    with open(scrape_dir + '/' + os.listdir(scrape_dir)[0], 'r') as f:
        print(f.read())
```

```
Got 123 input files
09.10.2020 #196
země|měna|množství|kód|kurz
Austrálie | dolar | 1 | AUD | 16,526
Brazílie | real | 1 | BRL | 4,120
Bulharsko|lev|1|BGN|13,862
Čína|žen-min-pi|1|CNY|3,430
Dánsko|koruna|1|DKK|3,643
EMU|euro|1|EUR|27,110
Filipiny|peso|100|PHP|47,490
Hongkong | dolar | 1 | HKD | 2,966
Chorvatsko|kuna|1|HRK|3,579
Indie|rupie|100|INR|31,449
Indonesie | rupie | 1000 | IDR | 1,563
Island|koruna|100|ISK|16,652
Izrael|nový šekel|1|ILS|6,802
Japonsko|jen|100|JPY|21,694
Jižní Afrika | rand | 1 | ZAR | 1,395
Kanada | dolar | 1 | CAD | 17,443
Korejská republika | won | 100 | KRW | 2,007
Maďarsko|forint|100|HUF|7,610
Malajsie|ringgit|1|MYR|5,554
Mexiko|peso|1|MXN|1,081
MMF|ZPČ|1|XDR|32,441
Norsko|koruna|1|NOK|2,496
Nový Zéland|dolar|1|NZD|15,212
Polsko|zlotý|1|PLN|6,065
Rumunsko|leu|1|RON|5,565
Rusko|rubl|100|RUB|29,811
Singapur | dolar | 1 | SGD | 16,958
Švédsko|koruna|1|SEK|2,602
Švýcarsko|frank|1|CHF|25,162
Thajsko|baht|100|THB|74,009
Turecko | lira | 1 | TRY | 2,908
USA | dolar | 1 | USD | 22,983
Velká Británie|libra|1|GBP|29,737
```

All files already present.

```
[4]: for input_file in parse(scrape_dir):
    print(input_file)
    break
```

```
{'date': datetime.datetime(2020, 10, 9, 0, 0), 'currency': {'country': 'Austrálie', 'name': 'dolar', 'code': 'AUD'}, 'lotSize': '1', 'price': '16,526'}
```

Nyní máme stažené všechny textové/CSV vstupní soubory a zpracované v takovém formátu, že je

můžeme přímo vložit do MongoDB bez dalšího zpracování. Do tohoto bodu se veškeré zpracování skládalo z načtení CSV souboru a přidání data ke každému řádku tak, se dá dále zpracovávat.

```
[5]: client = connect_to_mongodb()
    collection = client[MONGO_DB_CURRENCIES][MONGO_DB_COL_CURRENCIES]
    collection.drop()

res = collection.insert_many(parse(scrape_dir))
    print("Loaded %s records to MongoDB" % len(res.inserted_ids))

collection.find_one()
```

Loaded 4059 records to MongoDB

Takto vypadají všechny záznamy v MongoDB. Nyní je převedeme to PostgreSQL, konkrétně do normalizovaného formátu ve dvou tabulkách, jedna tabulka měn a jedna tabulka kurzů.

- Měna = Kód měny (string, primární klíč) x Název (string) x Země (string)
- Kurz = Den (date) x Kód měny (cizí klíč) x Normalizovaný kurz (Float)

(Float sice není ideální reprezentace pro finanční výpočty, ale pro naše účely postačuje.)

```
[6]: conn = connect_to_postgres()
    conn.set_isolation_level(extensions.ISOLATION_LEVEL_AUTOCOMMIT)

    cursor = conn.cursor()
    cursor.execute("DROP TABLE IF EXISTS kurz")
    cursor.execute("DROP TABLE IF EXISTS mena")
    cursor.execute("CREATE TABLE mena (zeme varchar(100), nazev varchar(100), kod_\_\text{ \text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\t
```

```
mena_item["code"]
))

for item in collection.find({}, {"_id": 0}):
    cursor.execute("INSERT INTO kurz VALUES ('{}', '{}', '{}')".format(
        item["date"].strftime("%Y-%m-%d"),
        item["currency"]["code"],
        float(item["price"].replace(',', '.')) / int(item["lotSize"])
))
```

```
[8]: cursor.execute("SELECT * from mena")
    print("%s rows" % cursor.rowcount)
    for row in cursor:
        print(row)
        break
    print()
    cursor.execute("SELECT * from kurz")
    print("%s rows" % cursor.rowcount)
    for row in cursor:
        print(row)
        break
```

```
33 rows
('Austrálie', 'dolar', 'AUD')
4059 rows
(datetime.date(2020, 10, 9), 'AUD', 16.526)
```

Nyní máme všechna data ve strukturované reprezentaci v PostgreSQL a můžeme se pustit do jednotlivých úkolů.

## 2.2 Úkol A

První úkol, který jsme si ze zadání vybrali, je vytvoření žebříčku měn, které v daném období nejvíce posílily/oslabily.

```
for item in cursor:
    diff[item[0]] = min_hash[item[0]] - item[1]
diff = {k: v for k, v in sorted(diff.items(), key=lambda x: -x[1])}

fig = plt.figure()
x = np.arange(len(diff))
plt.bar(x, height=diff.values())
plt.xticks(x, diff.keys(), rotation=-90);
```

Canvas(toolbar=Toolbar(toolitems=[('Home', 'Reset original view', 'home', ⊔ → 'home'), ('Back', 'Back to previous ...

```
[10]: print("Between %s and %s the best performing currency was %s which changed by 

→%s units." % (

start_date.date(), end_date.date(), list(diff.items())[0][0], 

→round(list(diff.items())[0][1], 2)

))
```

Between 2020-08-07 and 2020-12-07 the best performing currency was USD which changed by 0.31 units.

#### 2.3 Úkol 2

Druhý úkol je nalezení skupin měn s podobným chováním (skupiny měn, které obvykle současně posilují/oslabují) pomocí korelační matice.

```
[11]: sql = "SELECT * FROM kurz ORDER BY den ASC"

df = sqlio.read_sql_query(sql, conn, parse_dates="den")

df = df.pivot_table(columns='kod', index="den", values="normalizovany_kurz")

df
```

```
[11]: kod
                                 BRL
                                                             DKK
                                                                     EUR \
                   AUD
                           BGN
                                         CAD
                                                CHF
                                                       CNY
     den
     2020-08-06 15.888 13.397 4.137
                                      16.638
                                             24.353 3.183
                                                           3.517
                                                                  26.200
     2020-08-07 16.020 13.436 4.155
                                      16.669 24.326 3.196
                                                           3.528
                                                                  26.280
     2020-08-10 15.924 13.388 4.112
                                      16.637
                                             24.269 3.196
                                                           3.516
                                                                  26.185
     2020-08-11 15.941 13.371 4.085
                                      16.706
                                             24.344 3.197
                                                            3.512
                                                                  26.155
     2020-08-12 15.815 13.352 4.095
                                      16.692 24.280 3.194
                                                           3.507
                                                                  26.115
                                 •••
     2020-11-30 16.123 13.391 4.122
                                      16.878 24.162 3.325
                                                           3.520
                                                                  26.190
     2020-12-01 16.121 13.416 4.128
                                      16.900
                                             24.216 3.336
                                                           3.525
                                                                  26.240
     2020-12-02 16.121 13.501 4.195
                                      16.909
                                             24.406 3.335
                                                           3.548
                                                                  26.410
     2020-12-03 16.150 13.509 4.193
                                      16.846
                                             24.394 3.322
                                                           3.549
                                                                  26.420
     2020-12-04 16.184 13.558 4.224 16.965 24.511 3.340
                                                           3.563
                                                                  26.520
                   GBP
                          HKD
                                   PLN
                                          RON
                                                  RUB
                                                         SEK
                                                                SGD
                                                                         THB \
     kod
     den
```

```
2020-08-06
            29.101
                    2.855
                               5.945 5.417
                                             0.30138
                                                      2.540
                                                              16.138 0.71209
            29.080
                    2.870
                               5.962
                                             0.30212
                                                       2.547
2020-08-07
                                      5.432
                                                              16.220
                                                                      0.71388
2020-08-10
            29.046
                    2.872
                           ...
                               5.948
                                      5.415
                                             0.30235
                                                       2.547
                                                              16.207
                                                                      0.71482
2020-08-11
            29.110
                    2.864
                               5.942
                                      5.409
                                             0.30522
                                                       2.543
                                                                      0.71480
                                                              16.188
                               5.931
2020-08-12
            28.866
                    2.862
                                      5.401
                                             0.30258
                                                       2.548
                                                              16.153
                                                                      0.71302
2020-11-30
                                                       2.573
            29.148
                    2.820
                               5.858
                                      5.374
                                             0.28732
                                                              16.340
                                                                      0.72233
2020-12-01
            29.213
                    2.828
                               5.860
                                      5.387
                                             0.28906
                                                       2.569
                                                              16.348
                                                                      0.72461
                                                              16.323
2020-12-02
                    2.823
                               5.904
                                      5.420
                                             0.28919
                                                       2.566
            29.177
                                                                      0.72402
2020-12-03
            29.246
                    2.806
                               5.906
                                      5.422
                                             0.29087
                                                       2.564
                                                              16.284
                                                                      0.72074
2020-12-04
            29.375
                    2.814
                           •••
                               5.924
                                      5.443
                                             0.29444
                                                       2.585
                                                              16.366
                                                                      0.72329
kod
              TRY
                      USD
                               XDR
                                      ZAR
den
2020-08-06
            3.059
                   22.125
                           31.240
                                    1.262
2020-08-07
            3.091
                   22.241
                            31.423
                                    1.269
                   22.262
                            31.411
2020-08-10
            3.043
                                    1.256
2020-08-11
            3.062
                   22.194
                            31.223
                                    1.268
2020-08-12
            3.034
                   22.185
                            31.273
                                    1.273
2020-11-30
            2.811
                   21.861
                            31.158
                                    1.422
2020-12-01
            2.787
                   21.922
                            31.351
                                    1.431
2020-12-02
            2.793
                   21.887
                            31.277
                                    1.423
2020-12-03
            2.783
                   21.748
                            31.143
                                    1.425
2020-12-04 2.803
                   21.814
                           31.341
                                    1.436
```

[84 rows x 33 columns]

```
[12]: corr = df.corr()
corr
```

```
BRL
                                                         CHF
                                                                   CNY
[12]: kod
                AUD
                          BGN
                                              CAD
                                                                             DKK \
      kod
      AUD
           1.000000
                     0.830581
                               0.469135
                                         0.864231
                                                    0.777882
                                                              0.803441
                                                                        0.834628
      BGN
           0.830581
                     1.000000
                               0.218837
                                         0.950046
                                                    0.984522
                                                              0.833479
                                                                        0.999578
      BRL
           0.469135
                     0.218837
                               1.000000
                                         0.209070
                                                    0.144362
                                                              0.235185
                                                                        0.227533
      CAD
          0.864231
                     0.950046 0.209070
                                         1.000000
                                                   0.938080
                                                              0.908475
                                                                        0.950105
      CHF
           0.777882
                     0.984522
                               0.144362
                                         0.938080
                                                    1.000000
                                                              0.801546
                                                                        0.983113
      CNY
          0.803441
                     0.833479
                               0.235185
                                         0.908475
                                                    0.801546
                                                              1.000000
                                                                        0.829084
      DKK
          0.834628
                     0.999578
                               0.227533
                                         0.950105
                                                    0.983113
                                                              0.829084
                                                                        1.000000
      EUR
          0.831635
                     0.999879
                               0.221910
                                                              0.832854
                                         0.950551
                                                    0.984250
                                                                        0.999736
      GBP
           0.708502
                     0.822542 -0.030606
                                         0.888014
                                                    0.810807
                                                              0.846289
                                                                        0.819090
      HKD
          0.765298
                     0.947429
                               0.131143
                                         0.908704
                                                    0.948238
                                                              0.763070
                                                                        0.945530
      HRK
          0.792345
                     0.983191
                               0.235679
                                         0.899319
                                                    0.974996
                                                              0.747082
                                                                        0.983073
      HUF
           0.088851
                     0.363602 -0.010359
                                         0.203199
                                                    0.393998 -0.024009
                                                                        0.358875
      IDR 0.631449
                     0.640320
                                         0.755961
                                                    0.609301
                                                              0.924078
                               0.141069
                                                                        0.631536
      ILS 0.763946
                     0.891313 0.130787
                                         0.932787
                                                    0.868666
                                                              0.913598
                                                                        0.889497
```

```
0.855644
                0.954910
                          0.227446
                                     0.927315
                                                0.933529
                                                          0.764152
                                                                     0.957285
INR
ISK
     0.547348
                0.633431
                           0.425259
                                     0.531451
                                                0.572624
                                                          0.608250
                                                                     0.631532
JPY
     0.811039
                0.938557
                           0.157799
                                     0.927371
                                                0.936178
                                                          0.893358
                                                                     0.933979
KRW
                0.706522
                          0.156190
                                     0.789178
                                                0.673561
                                                          0.956989
     0.655351
                                                                     0.699230
MXN
     0.640958
                0.520842
                          0.353461
                                     0.650117
                                                0.476201
                                                          0.858396
                                                                     0.519456
MYR
                                     0.953356
                                                          0.925952
     0.872331
                0.944603
                          0.272759
                                                0.913197
                                                                     0.943078
NOK
     0.211986
                0.097856
                          0.221597
                                     0.115570
                                                0.087050 -0.113665
                                                                     0.112564
NZD
     0.774855
                0.615861
                           0.414791
                                     0.712192
                                                0.547241
                                                          0.890812
                                                                     0.614583
                                                          0.863858
PHP
     0.830148
                           0.156201
                                     0.947941
                                                0.948995
                0.961457
                                                                     0.959449
PLN
     0.494267
                0.525110
                           0.261377
                                     0.398503
                                                0.508661
                                                          0.089646
                                                                     0.531850
RON
     0.791260
                0.988002
                          0.186188
                                     0.917444
                                                0.986031
                                                          0.750262
                                                                     0.988055
                                     0.021808
RUB
     0.014979
                0.188869
                          0.201694
                                                0.221564 -0.258765
                                                                     0.192643
SEK
     0.726132
                0.808955
                          0.206714
                                     0.871349
                                                0.804502
                                                          0.895076
                                                                     0.805652
SGD
     0.857877
                0.954610
                          0.208351
                                     0.970631
                                                0.932793
                                                          0.937638
                                                                     0.951751
     0.751915
                          0.245979
THB
                0.785670
                                     0.857295
                                                0.757112
                                                          0.957796
                                                                     0.778101
TRY -0.190327 -0.135619
                          0.127408 -0.289149 -0.139475 -0.530662 -0.128475
USD
     0.766223
                0.947312
                           0.131031
                                     0.910027
                                                0.948155
                                                          0.766350
                                                                     0.945307
XDR
     0.819544
                0.967763
                           0.185194
                                     0.954253
                                                0.956359
                                                          0.860735
                                                                     0.965821
                0.448734
ZAR
     0.604020
                           0.258776
                                     0.600433
                                                0.397289
                                                          0.838230
                                                                     0.445788
kod
           EUR
                     GBP
                                HKD
                                              PLN
                                                        RON
                                                                   RUB
                                                                       \
kod
AUD
     0.831635
                0.708502
                          0.765298
                                        0.494267
                                                   0.791260
                                                              0.014979
                                                   0.988002
BGN
     0.999879
                0.822542
                          0.947429
                                        0.525110
                                                              0.188869
BRL
     0.221910 -0.030606
                          0.131143
                                        0.261377
                                                   0.186188
                                                              0.201694
CAD
     0.950551
                0.888014
                          0.908704
                                        0.398503
                                                   0.917444
                                                              0.021808
CHF
     0.984250
                0.810807
                           0.948238
                                        0.508661
                                                   0.986031
                                                              0.221564
CNY
     0.832854
                0.846289
                          0.763070
                                        0.089646
                                                   0.750262 -0.258765
DKK
     0.999736
                0.819090
                          0.945530
                                        0.531850
                                                   0.988055
                                                              0.192643
EUR
     1.000000
                0.822696
                          0.947589
                                        0.525691
                                                   0.988196
                                                              0.189186
GBP
     0.822696
                1.000000
                          0.781841
                                        0.208899
                                                   0.785219 -0.088797
HKD
     0.947589
                0.781841
                           1.000000
                                        0.517598
                                                   0.953059
                                                              0.240995
HRK
     0.983500
                0.762627
                           0.948440
                                        0.587515
                                                   0.991832
                                                              0.305726
HUF
     0.361975
                0.107237
                           0.395778
                                        0.666207
                                                   0.448087
                                                              0.618780
IDR
     0.639195
                0.780498
                           0.596508
                                     ... -0.121089
                                                   0.543329 -0.395797
ILS
     0.891390
                0.931901
                           0.816839
                                        0.271677
                                                   0.839532 -0.088474
INR
     0.955621
                0.784950
                          0.960768
                                        0.599416
                                                   0.952540
                                                              0.223340
ISK
     0.632356
                0.407835
                          0.470336
                                        0.279177
                                                   0.578959
                                                              0.003473
JPY
     0.938161
                0.827783
                          0.939188
                                        0.337578
                                                   0.909586
                                                              0.051977
KRW
     0.705071
                0.786263
                          0.611986
                                     ... -0.085260
                                                   0.606356 -0.365944
MXN
     0.520091
                0.603234
                          0.370441
                                     ... -0.160234
                                                   0.402005 -0.468334
                          0.926527
MYR
     0.944589
                0.838473
                                     •••
                                       0.367589
                                                   0.900046
                                                             0.005417
NOK
     0.100105
                0.119137 -0.027622
                                        0.502029
                                                   0.140477
                                                              0.385703
NZD
                0.698169
                          0.489579
                                     ... -0.066605
     0.615800
                                                   0.505559 -0.395989
PHP
                0.821121
                          0.974866
                                        0.428047
     0.961324
                                                   0.940083
                                                              0.081689
PLN
     0.525691
                0.208899
                           0.517598
                                        1.000000
                                                   0.597438
                                                              0.634026
RON
     0.988196
                0.785219
                           0.953059
                                        0.597438
                                                   1.000000
                                                              0.298226
```

```
RUB 0.189186 -0.088797
                          0.240995
                                    ... 0.634026
                                                 0.298226 1.000000
SEK
     0.808059
               0.838988
                          0.701015
                                       0.168029
                                                 0.754698 -0.069383
SGD
     0.954173
               0.871904
                          0.929772
                                       0.368640
                                                 0.911900 -0.003335
THB
    0.784499
               0.806603
                          0.748210
                                       0.097642
                                                 0.708444 -0.220001
TRY -0.133922 -0.359386 -0.011863
                                       0.530263 -0.037154 0.699508
USD
                          0.999948
                                       0.513344
                                                 0.952394 0.235973
    0.947473
               0.784027
XDR
                          0.979125
                                       0.442604
                                                 0.950631 0.140469
    0.967911
               0.848624
ZAR
     0.447845
               0.600869
                          0.316315
                                    ... -0.259534
                                                 0.321221 -0.597814
kod
          SEK
                     SGD
                               THB
                                         TRY
                                                   USD
                                                              XDR
                                                                        ZAR
kod
     0.726132
                          0.751915 -0.190327
                                              0.766223
                                                         0.819544
                                                                   0.604020
AUD
               0.857877
BGN
     0.808955
               0.954610
                          0.785670 -0.135619
                                              0.947312
                                                         0.967763
                                                                   0.448734
BRL
     0.206714
               0.208351
                          0.245979 0.127408
                                              0.131031
                                                         0.185194
                                                                   0.258776
               0.970631
                          0.857295 -0.289149
                                              0.910027
                                                         0.954253
CAD
     0.871349
                                                                   0.600433
CHF
     0.804502
               0.932793
                          0.757112 -0.139475
                                              0.948155
                                                         0.956359
                                                                   0.397289
CNY
     0.895076
               0.937638
                          0.957796 -0.530662
                                              0.766350
                                                         0.860735
                                                                   0.838230
DKK
     0.805652
               0.951751
                          0.778101 -0.128475
                                              0.945307
                                                         0.965821
                                                                   0.445788
EUR
     0.808059
               0.954173
                          0.784499 -0.133922
                                              0.947473
                                                         0.967911
                                                                   0.447845
GBP
     0.838988
               0.871904
                          0.806603 -0.359386
                                              0.784027
                                                         0.848624
                                                                   0.600869
     0.701015
HKD
               0.929772
                          0.748210 -0.011863
                                              0.999948
                                                         0.979125
                                                                   0.316315
                          0.711022 -0.023477
HRK
     0.740277
               0.906554
                                              0.947585
                                                         0.946371
                                                                   0.318652
HUF
               0.220050
     0.140476
                          0.105736 0.364498
                                              0.394056
                                                         0.294847 -0.382908
IDR
    0.833373
               0.808858
                          0.946824 -0.627023
                                              0.601572
                                                         0.710526
                                                                   0.864760
ILS
     0.902709
               0.931803
                          0.874852 -0.375493
                                              0.818528
                                                         0.892064
                                                                   0.661707
INR
     0.700435
               0.924618
                          0.712858 0.002201
                                              0.959939
                                                         0.954042
                                                                   0.361886
ISK
     0.535415
               0.598420
                          0.596894 -0.220361
                                              0.470346
                                                         0.542749
                                                                   0.473438
JPY
     0.805304
               0.969904
                          0.860547 -0.248281
                                              0.940534
                                                         0.968360
                                                                   0.547164
KRW
     0.880396
               0.838782
                          0.946396 -0.662471
                                              0.616161
                                                         0.731986
                                                                   0.888199
MXN
     0.791157
               0.668669
                          0.817719 -0.706750
                                                         0.523151
                                              0.374584
                                                                   0.969243
MYR
    0.818957
               0.988273
                          0.887876 -0.238076
                                              0.927683
                                                         0.971812
                                                                   0.615295
     0.173637 - 0.019884 - 0.150855 \quad 0.248622 - 0.030956 - 0.012589 - 0.124620
NOK
NZD
     0.789578
               0.746301
                          0.851872 -0.582621
                                              0.493194
                                                         0.630241
                                                                   0.919875
PHP
     0.763521
               0.973376  0.828638  -0.174739
                                              0.975686
                                                         0.985594
                                                                   0.493182
PLN
     0.168029
               0.368640
                          0.097642 0.530263
                                              0.513344
                                                         0.442604 -0.259534
RON
    0.754698
               0.911900
                          0.708444 -0.037154
                                              0.952394
                                                         0.950631
                                                                   0.321221
RUB -0.069383 -0.003335 -0.220001 0.699508
                                              0.235973
                                                         0.140469 -0.597814
               0.864012
SEK
    1.000000
                          0.883577 -0.486703
                                              0.703722
                                                         0.797144
                                                                   0.717558
SGD
    0.864012
               1.000000
                         0.910626 -0.286049
                                              0.931288
                                                         0.975152
                                                                   0.624381
THB
    0.883577
               0.910626
                          1.000000 -0.498988
                                              0.752265
                                                         0.832746
                                                                   0.788772
TRY -0.486703 -0.286049 -0.498988 1.000000 -0.017629 -0.143524 -0.758203
USD
     0.703722
               0.931288
                          0.752265 -0.017629
                                              1.000000
                                                         0.979865
                                                                   0.321146
XDR
    0.797144
               0.975152  0.832746  -0.143524
                                              0.979865
                                                         1.000000
                                                                   0.472030
ZAR
    0.717558
               0.624381  0.788772 -0.758203  0.321146
                                                         0.472030
                                                                   1.000000
```

[33 rows x 33 columns]

```
[13]: corr[corr != 1.0][corr > 0.98].stack()
[13]: kod kod
      BGN
           CHF
                  0.984522
           DKK
                  0.999578
           EUR
                  0.999879
           HRK
                  0.983191
           RON
                  0.988002
      CHF
           BGN
                  0.984522
           DKK
                  0.983113
           EUR
                  0.984250
           RON
                  0.986031
     DKK BGN
                  0.999578
           CHF
                  0.983113
           EUR
                  0.999736
           HRK
                  0.983073
           RON
                  0.988055
     EUR BGN
                  0.999879
           CHF
                  0.984250
           DKK
                  0.999736
           HRK
                  0.983500
           RON
                  0.988196
     HKD
          USD
                  0.999948
     HRK
          BGN
                  0.983191
           DKK
                  0.983073
           EUR
                  0.983500
           RON
                  0.991832
     MYR
          SGD
                  0.988273
     PHP
           XDR
                  0.985594
      RON BGN
                  0.988002
           CHF
                  0.986031
           DKK
                  0.988055
           EUR
                  0.988196
           HRK
                  0.991832
      SGD
          MYR
                  0.988273
      USD HKD
                  0.999948
      XDR PHP
                  0.985594
      dtype: float64
[14]: fig, ax = plt.subplots(figsize=(len(corr) / 3, len(corr) / 3))
      cax = ax.matshow(corr, cmap='RdYlGn')
      plt.xticks(range(len(corr.columns)), corr.columns, rotation=90);
      plt.yticks(range(len(corr.columns)), corr.columns);
      # Add the colorbar legend
      cbar = fig.colorbar(cax, ticks=[-1, 0, 1], aspect=40, shrink=.8)
```

```
Canvas(toolbar=Toolbar(toolitems=[('Home', 'Reset original view', 'home', \hookrightarrow 'home'), ('Back', 'Back to previous ...
```

#### 2.4 Úkol C

Ve třetím úkolu, naším vlastním, jsme se rozhodli zjistit zda nemají jednotlivé dny v týdnu vliv na změnu kurzu.

```
[15]: import numpy as np
      import pandas as pd
      import matplotlib.pyplot as plt
      cursor.execute(
          "SELECT date_part('dow', den::date) as dow, AVG(normalizovany_kurz) FROM⊔
      ⇒kurz GROUP BY dow order by dow"
      )
      davs = \{\}
      for item in cursor:
          day_str = ""
          if (item[0] == 1):
              day_str = "mon"
          elif (item[0] == 2):
              day_str = "tue"
          elif (item[0] == 3):
              day_str = "wed"
          elif (item[0] == 4):
              day_str = "thu"
          elif (item[0] == 5):
              day_str = "fri"
          days[day_str] = item[1]
      fig = plt.figure()
      x = np.arange(len(days))
      plt.bar(x, height=days.values())
      plt.xticks(x, days.keys(), rotation=-90);
     Canvas(toolbar=Toolbar(toolitems=[('Home', 'Reset original view', 'home', _
      → 'home'), ('Back', 'Back to previous ...
[16]: days
[16]: {'mon': 8.10535261497326,
       'tue': 8.1323463315508,
       'wed': 8.11074049431818,
       'thu': 8.11117252693603,
       'fri': 8.11452631074379}
```

Vidíme, že rozdíl mezi jednotlivými dny je téměř zanedbatelný, ač je znát mírný skok mezi hodnotami v pondělí a v úterý.