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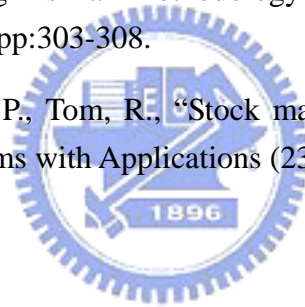
TSEC臺灣證券交易所，<http://www.tse.com.tw>

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附錄 A、系統程式碼

附錄 A-1 自動下載器程式碼

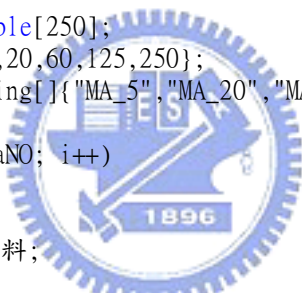
```
//-----  
public class urlException extends HttpServlet {  
    //-----  
    protected void doGet(HttpServletRequest request, HttpServletResponse response)  
        throws ServletException, IOException {  
  
        response.setContentType("text/html;charset=big5");  
        PrintWriter printWriter = response.getWriter();  
        int[] ia_company = new int[]{1101,...,9945};  
        String[] s_fileName = new String[]{"財務分析","財務資料","損益表".....};  
  
        for(int j=0; j<ia_company.length; j++){  
            for(int i=0; i<i_year; i++){  
                String []sa_url = new String[]{"http://mops.tse.com.tw/.....",.....};  
                String s_url = sa_url[i_file];  
                String s_saveUrl = "儲存之路徑";  
  
                try {  
                    getURLFile(new URL(s_url),s_saveUrl);  
                }  
                catch(MalformedURLException e){printWriter.println("URL 位址錯誤!");}  
            }  
        }  
    }  
    //-----  
    public static void getURLFile(URL url, String s_saveUrl) throws IOException{  
  
        DataInputStream in = new DataInputStream(url.openStream());  
        RandomAccessFile out = new RandomAccessFile(s_saveUrl,"rw");  
  
        try{  
            while(true){  
                data=(byte)in.readByte();  
                out.writeByte(data);  
            }  
        }  
        catch(Exception e){}  
        in.close();  
        out.close();  
    }  
}  
//-----
```

附錄A-2 知識萃取程式碼

```
//-----  
private void knowledgeExtraction(int i_company, String[]sa_knoExt, int i_year)  
{  
    FileInfo fi_total = new FileInfo("資料路徑");  
    FileStream fs_total = fi_total.Open(FileMode.Open);  
    StreamReader sr_total = new StreamReader(fs_total , System.Text.Encoding.Default);  
  
    string s_readLine;  
    while(sr_total.Peek() !=-1)  
    {  
        s_readLine=sr_total.ReadLine();  
        if(符合萃取條件)  
            sa_knoExt[i]=知識片段;  
        else  
            sa_knoExt[i]="";  
    }  
    fs_total.Close();  
    sr_total.Close();  
}  
//-----  
private void knowledgeSave(int i_company, String[]sa_knoExt, int i_year)  
{  
    string XmlPath= "儲存位址";  
    DS_KnoExtCom.ReadXml(XmlPath);  
    DataRow dr_company = DS_KnoExtCom.Tables["Company"].NewRow();  
  
    dr_company [sa_comItems[0]]=時期;  
    for(int i=1; i<=萃取數量; i++)  
        dr_company [sa_comItems[i]]=sa_knoExt[i];  
  
    DS_KnoExtCom.Tables["Company"].Rows.Add(dr_company);  
    DS_KnoExtCom.WriteXml(XmlPath);  
    DS_KnoExtCom.Clear();  
}  
//-----  
public void comKnoExt(int i_year)  
{  
    String[] sa_knoExt = new String[萃取數];  
    for(int i=0; i<萃取期; i++)  
    {  
        for(int j=0; j<企業數; j++)  
        {  
            knowledgeExtraction(i_comNo[j], sa_knoExt, i_year);  
            knowledgeSave(i_comNo[j], sa_knoExt, i_year);  
        }  
    }  
}  
//-----
```

附錄A-3 資料資訊化(MA)程式碼

```
//-----  
public double getMA(double[] P,int n)  
{  
    double d_sum=0;  
    for(int i=0;i<n;i++)  
    {  
        d_sum+=P[i];  
    }  
    return d_sum/n;  
}  
//-----  
public void maInformation(int i_infoNO, int i_dataNO)  
{  
    DataSet DS = new DataSet();  
    DataSet DS_Save = new DataSet();  
    //來源檔匯入-----  
    string XmlPath="資料來源路徑";  
    DS.ReadXml(XmlPath);  
    //輸出檔匯入-----  
    string XmlPath_Save="資訊儲存路徑";  
    DS_Save.ReadXml(XmlPath_Save);  
  
    //區域變數宣告-----  
    double[] ds_MAData = new double[250];  
    int[] is_MANum = new int[]{5,20,60,125,250};  
    string[] sa_MAItem = new String[]{"MA_5","MA_20","MA_60","MA_125","MA_250"};  
  
    for(int i=i_infoNO; i<=i_dataNO; i++)  
    {  
        for(int j=0; j<250; j++)  
            ds_MAData[j]=交易資料;  
  
        DataRow dr = DS_Save.Tables["MA"].NewRow();  
        dr["Num"]=i;  
        for(int k=0; k<5; k++)  
            dr[sa_MAItem[k]]=indexFunction.getMA(ds_MAData, is_MANum[k]);  
        DS_Save.Tables["MA"].Rows.Add(dr);  
        DS_Save.WriteXml(XmlPath_Save);  
    }  
    DS.Clear();  
    DS_Save.Clear();  
}  
//-----
```



附錄A-4 資訊知識化(MA)程式碼

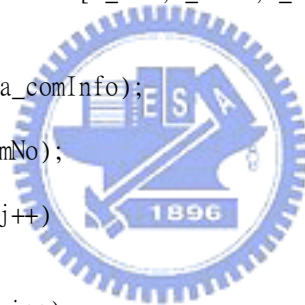
```
//-----  
public void maKnowledge(int i_KnowNO, int i_infoNO)  
{  
    string XmlPath_Save="儲存路徑";  
    DS_Save.ReadXml(XmlPath_Save);  
    ds_DAT.ReadXml("交易資料路徑");  
    ds_INF.ReadXml("MA指標路徑");  
  
    string[] sa_MAItem = new  
        string[]{"MA1", "MA2", "MA3", "MA4", "MA5", "MA6", "MA7", "MA8", "MA9", "MA10"};  
  
    for(int i=i_KnowNO; i<=i_infoNO; i++)  
    {  
        knowledgeRule.getMAKnowledge(ia_Knowledge, i, ds_DAT, ds_INF);  
  
        DataRow dr = DS_Save.Tables["MA"].NewRow();  
        dr["Num"]=i;  
        for(int k=0; k<知識數; k++)  
            dr[sa_MAItem[k]]=ia_Knowledge[k];  
        DS_Save.Tables["MA"].Rows.Add(dr);  
        DS_Save.WriteXml(XmlPath_Save);  
    }  
}  
//-----  
public void getMAKnowledge(int[] ia_MAKnowledge, int i_infoNO, DataSet ds_DAT, DataSet ds_INF)  
{  
    //變數宣告-----  
    double price,price_1;  
    double MA_5,MA_5_1,MA_5_5,MA_20,MA_60,MA_250,MA_20_1,MA_250_1;  
    //資料資訊擷取-----  
    MA_5=Convert.ToDouble(ds_INF.Tables["MA"].Rows[i_infoNO][1].ToString());  
    MA_5_5=Convert.ToDouble(ds_INF.Tables["MA"].Rows[i_infoNO-5][1].ToString());  
    .....  
    price_1=Convert.ToDouble(ds_DAT.Tables["Index"].Rows[i_infoNO-1][3].ToString());  
  
    for(int i=0; i<知識數; i++)  
        ia_MAKnowledge[i]=0;  
  
    //法則判斷-----  
    //MA之買訊-----  
    if((price/MA_5)>e_KeyWordDefine.BREAK) && (MA_5_5/MA_5_1)>e_KeyWordDefine.RISE)  
        ia_MAKnowledge[0]=1; //突破之買進訊號  
    if((MA_20 > MA_20_1) && (price > MA_20) && (MA_20_1 > price_1))  
        ia_MAKnowledge[1]=1; //上整之買進訊號  
    if((price_1>MA_5_1) && MA_5>MA_5_1) && (price_1<price) && MA_5_1>MA_60)  
        ia_MAKnowledge[2]=1; //強勢之買進訊號  
    if((price_1 < MA_5_1) && ((MA_5_5/MA_5)> e_KeyWordDefine.SLUMP)  
        ia_MAKnowledge[3]=1; //超跌之買進訊號  
    if((MA_20_1<MA_250_1) && (MA_20>MA_250))  
        ia_MAKnowledge[4]=1; //黃金交叉之買訊  
    //MA之賣訊-----  
    .....  
}  
//-----
```

附錄A-5 知識智能化程式碼

```
//-----  
public double decisionIntelligence(int i_InteNO, int i_KnowNO)  
{  
    neuralWeightService();  
    neuralIndexService(i_InteNO, i_KnowNO, Da_knowInput, Da_knowTarget);  
    B_loadData=true;  
  
    for(int i=0; i<=i_KnowNO-i_InteNO; i++)  
    {  
        neuralTraining.getPEOutput(da_PEOOutput, Da_Output, Da_knowInput,...);  
        neuralTraining.modifyOutputError(da_outputError, da_PEOOutput, Da_knowTarget,...);  
        for(int j=0; j<輸出層單元數; j++)  
            d_sumError+=d_error*d_error;  
        d_sumError+=neuralTraining.doBPNTTraining(Da_knowInput, Da_knowTarget,...);  
    }  
    return d_sumError/(i_KnowNO-i_InteNO+1);  
}  
//-----  
public void getPEOutput(double[,]da_PEOOutput, double[,]da_Output, double[,]da_knowInput,...)  
{  
    for(int l=1; l<ia_PENum.Length; l++)  
    {  
        for(int j=0;j<ia_PENum[l];j++)  
        {  
            for(int i=0;i<ia_PENum[l-1];i++)  
                da_PEOOutput[l,j]+=da_PEOOutput[l-1,i]*da_weight[l,i,j];  
            da_PEOOutput[l,j]=1/(1+Math.Exp(-(da_PEOOutput[l,j])));  
        }  
    }  
}  
//-----  
public void modifyOutputError(double[,]da_outputError, double[,]da_PEOOutput,...)  
{  
    for(int l=ia_PENum.Length-1; l>0; l--)  
    {  
        if(l==I_OUTPUT_LEVEL)  
            for(int j=0;j<ia_PENum[l];j++)  
                da_outputError[l,j]=(da_knowTarget[i_InteNO,j]-da_PEOOutput[l,j])*  
                    da_PEOOutput[l,j]*(1-da_PEOOutput[l,j]);  
        else  
            for(int i=0;i<ia_PENum[l];i++){  
                da_outputError[l,i]=0;  
                for(int j=0;j<ia_PENum[l+1];j++)  
                    da_outputError[l,i]+=da_outputError[l+1,j]*da_weight[l+1,i,j]*  
                        da_PEOOutput[l,j]*(1-da_PEOOutput[l,j]);  
            }  
        for(int j=0;j<ia_PENum[l];j++){  
            for(int i=0;i<ia_PENum[l-1];i++){  
                da_deltaWeight[l,i,j]=d_learnRate*da_outputError[l,j]*da_PEOOutput[l-1,i]  
                    +d_moveFactor*da_deltaWeight[l,i,j];  
                da_weight[l,i,j]+=da_deltaWeight[l,i,j];  
            }  
        }  
    }  
}  
//-----
```

附錄A-6 企業知識與企業價值程式碼

```
//-----  
public void comKnowComs()  
{  
    int i_comNo=Ia_comNo.Length;  
    int i_year=Ia_year.Length;  
    getComInfo(da_ComInfo);  
  
    for(int i=0; i<i_comNo; i++)  
        for(int j=0; j<i_year; j++)  
            for(int k=0; k<強化項目; k++)  
                sa_setData[j,k]=getTrans(getFinanceAnalysis(ComInfo,...)).ToString();  
  
    getSetXML.xmlSave("檔案路徑", "表單名", 讀取筆數,...);  
}  
  
//-----  
public string getBusinessValue(int i_from, int i_to)  
{  
    int i_comNo=knowConsolidate.Ia_comNo.Length;  
    string[,] sa_saveData = new string[I_ROW,I_COM];  
    double[,] da_comData = new double[I_COM,I_DAY, I_KNOW_ITEM];  
    double[,] da_comInfo = new double[I_COM,I_YEAR,I_KNOW_ITEM];  
    double[,] da_comKnow = new double[I_COM,I_YEAR,I_KNOW_ITEM];  
  
    getComData(da_comData);  
    knowConsolidate.getComInfo(da_comInfo);  
    getComKnow(da_comKnow);  
    getComValItem(sa_comNo, i_comNo);  
  
    for(int i=0; i<i_to-i_from; j++)  
    {  
        getFinaStatYear();  
        for(int j=0; j<i_comNo; j++)  
        {  
            modifyValueIndex(da_modComKnow, da_comKnow,...);  
            sa_saveData[i_count,j]=getComValuation(da_modComKnow,...);  
        }  
    }  
    getSetXML.xmlSave("檔案路徑", ..., sa_saveData);  
}  
//-----
```



附錄A-7 全域最佳化求解工具核心程式

```
//-----  
private void getGlobalOptimization()  
{  
    varInitial();  
    String s_objFun=目標式;  
    String []ST =限制式;  
  
    for(int i=0; i<ST.Length; i++)  
        getVarStart(ST[i]);  
  
    for(int f=精確度階層; f>=0; f--)  
    {  
        double d_degree=Math.Pow(10,f)*d_varPoint;  
        while(true)  
        {  
            for(int i=0; i<ST.Length; i++)  
                if(!determineFunction(ST[i]))  
                    b_detFun=false;  
  
            if(b_detFun) {saveOptimal(getObjectValue(s_objFun));}  
            if(adjustVariable(d_degree,1))  
            {  
                adjustUpBottom(d_degree);  
                break;  
            }  
            b_detFun=true;  
        }  
    }  
}  
//-----
```



附錄A-8 金融實驗模組核心程式

```
//-----  
private void doFinanceExperiment()  
{  
    double[,] da_TradeContainer = new double[容量,項目];  
    neurTraiForm.getNeuralOutput( Da_Output, Da_Input);  
  
    for(int i=i_from; i<=i_to; i++)  
    {  
        if(符合投資條件)  
        {  
            i_tradeSignal=多空訊號;  
            d_investProfit+=setTradeContainer(da_medTradeContainer, i_tradeSignal,...);  
            adjustInvest(d_investProfit);  
        }  
        else {i_tradeSignal=0;}  
  
        graphicIndex(X軸座標, Y軸座標, i_tradeSignal);  
        graphicProfit(X軸座標, Y軸座標);  
        lbl_cycleRate.Text=資本週轉率;  
        .....  
        lbl_profitRate.Text=年獲益率;  
    }  
}  
//-----
```


附錄 B-3 知識萃取之企業實體(範例為 1101 公司 88 年度之擷取片段)

<?xml version="1.0" ?>

<Ontology>

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<Company>

<年度>88</年度>
<負債佔資產比率>49.87</負債佔資產比率>
<長期資金佔固定資產比率>164.83</長期資金佔固定資產比率>
<流動比率>129.98</流動比率>
<速動比率>101.31</速動比率>
<利息保障倍數>3.46</利息保障倍數>
<應收款項週轉率>6.20</應收款項週轉率>
<應收款項收現日數>58.87</應收款項收現日數>
<存貨週轉率>14.31</存貨週轉率>
<平均售貨日數>25.50</平均售貨日數>
<固定資產週轉率>0.41</固定資產週轉率>
<總資產週轉率>0.24</總資產週轉率>
<資產報酬率>4.95</資產報酬率>
<股東權益報酬率>6.65</股東權益報酬率>
<營業利益佔實收資本比率>3.16</營業利益佔實收資本比率>
<稅前純益佔實收資本比率>10.74</稅前純益佔實收資本比率>
<純益率>14.36</純益率>
<每股盈餘>1.20</每股盈餘>
<現金流量比率>26.84</現金流量比率>
<現金流量允當比率>34.85</現金流量允當比率>
<現金再投資比率>1.38</現金再投資比率>
<營業收入淨額>17,200.76</營業收入淨額>
<營業利益>692.65</營業利益>
<營業外收支淨額>1,664.61</營業外收支淨額>
<稅後純益>2,469.79</稅後純益>
<本期末股本>21,965.00</本期末股本>
<每股淨值>18.28</每股淨值>
<流動資產>7,614,440</流動資產>
<固定資產>44,667,683</固定資產>
<無形資產>967,132</無形資產>
<其他資產>3,397,122</其他資產>
<流動負債>5,858,125</流動負債>
<長期附息負債>24,410,607</長期附息負債>
<其他負債>9,719,251</其他負債>
<股本>21,965,000</股本>
<資本公積>12,507,556</資本公積>
<保留盈餘>6,107,768</保留盈餘>
<其它項目>-412,131</其它項目>
<資產總計>80,156,176</資產總計>
<負債總計>39,987,983</負債總計>
<股東權益>40,168,193</股東權益>
<營業成本>15,565,753</營業成本>
<營業毛利>1,635,011</營業毛利>
<調整項目>-29,509</調整項目>
<營業費用>912,846</營業費用>
<稅前純益>2,357,275</稅前純益>
<所得稅費用>-112,522</所得稅費用>

.....

</Company>

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<Ontology>

附錄 B-4 資訊化之 MA 技術指標

<?xml version="1.0" ?>

<Index>

.....

<MA>

<Num>321</Num>

<MA_5>11450.08</MA_5>

<MA_20>11839.2595</MA_20>

<MA_60>10709.0748333333</MA_60>

<MA_125>10357.75328</MA_125>

<MA_250>9771.4108</MA_250>

</MA>

.....

<MA>

<Num>666</Num>

<MA_5>6008.326</MA_5>

<MA_20>6016.07</MA_20>

<MA_60>5485.264</MA_60>

<MA_125>4858.0332</MA_125>

<MA_250>4393.36704</MA_250>

</MA>

.....

</Index>

附錄 B-5 知識化之 MA 買賣訊號研判

<?xml version="1.0" ?>

<Index>

.....

<MA>

<Num>歷史資料編號</Num>

<MA1>突破之買進訊號--平均線由下跌逐漸走平，且股價由平均線下方突破平均線</MA1>

<MA2>上整之買進訊號--股價跌入平均線下，但平均線仍上揚，且股價又回到平均線之上</MA2>

<MA3>強勢之買進訊號--股價線在平均線之上，股價突然下跌，但未跌破均線，股價又上升</MA3>

<MA4>超跌之買進訊號--股價線在平均線之下，突然暴跌更加遠離平均線時</MA4>

<MA5>黃金交叉之買進訊號--當短期移動平均線由下往上穿越長期平均線時，為買進訊號</MA5>

<MA6>跌破之賣出訊號--平均線由上升逐漸走平，且股價由平均線上方跌破平均線</MA6>

<MA7>下整之賣出訊號--股價升至平均線之上，但又回到平均線之下，且仍繼續下跌</MA7>

<MA8>弱勢之賣出訊號--股價線在平均線之下，股價突然上升，但未升達均線股價又下降</MA8>

<MA9>超漲之賣出訊號--股價線在平均線之上，突然暴漲更加遠離平均線時</MA9>

<MA10>死亡交叉之賣出訊號--當短期移動均線由上方往下穿過長期均線時，為賣出訊號</MA10>

</MA>

.....

<MA>

<Num>399</Num>

<MA1>0</MA1>

<MA2>0</MA2>

<MA3>0</MA3>

<MA4>0</MA4>

<MA5>0</MA5>

<MA6>1</MA6>

<MA7>0</MA7>

<MA8>0</MA8>

<MA9>0</MA9>

<MA10>0</MA10>

</MA>

.....

</Index>



附錄 B-6 知識強化檔案的內容

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<Ontology>
  ...
  <長期資金佔固定資產比率>.8373</長期資金佔固定資產比率>
  <流動比率>.78411</流動比率>
  <速動比率>.73167</速動比率>
  <利息保障倍數>.50615</利息保障倍數>
  <應收款項週轉率>.99797</應收款項週轉率>
  <存貨週轉率>1</存貨週轉率>
  <固定資產週轉率>.60109</固定資產週轉率>
  <總資產週轉率>.55971</總資產週轉率>
  <資產報酬率>.51237</資產報酬率>
  <股東權益報酬率>.51662</股東權益報酬率>
  <營業利益佔實收資本比率>.5079</營業利益佔實收資本比率>
  <稅前純益佔實收資本比率>.52682</稅前純益佔實收資本比率>
  <純益率>.53584</純益率>
  <每股盈餘>.76852</每股盈餘>
  <現金流量比率>.5667</現金流量比率>
  <現金再投資比率>.50345</現金再投資比率>
  <本益比>.83333</本益比>
  <股價銷售比>1.27698</股價銷售比>
  <股價淨值比>.0547</股價淨值比>
  <價值指標率>.03282</價值指標率>
</Company>
</Ontology>
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附錄 B-7 企業評價分數檔案之內容

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<?xml version="1.0" ?>
<Valuation>
  .....
  <Company>
    <評價日期>89/01/04</評價日期>
    <V_1101>3.85863</V_1101>
    <V_1102>5.60366</V_1102>
    <V_1103>5.89042</V_1103>
    <V_1104>8.85632</V_1104>
    <V_1107>7.17857</V_1107>
    <V_1108>7.43264</V_1108>
    <V_1109>7.19507</V_1109>
    <V_1110>7.27247</V_1110>
    <V_1201 />
    <V_1204>6.09149</V_1204>
    <V_1207>4.79616</V_1207>
    <V_1210>14.5863</V_1210>
    <V_1212>10.25345</V_1212>
    <V_1213>7.71431</V_1213>
    <V_1215>16.50729</V_1215>
    <V_1216>10.71189</V_1216>
    <V_1217>13.33758</V_1217>
    <V_1218>14.54338</V_1218>
  .....
  </Company>
</Valuation>
```



附錄 C、系統與實驗

附錄 C-1 全域最佳化求解工具求解範例

範例一：

$$\begin{aligned} \min \quad & x_1 + x_2 \\ \text{s.t.} \quad & x_1^2 + x_2^2 - 4x_1^{1.5} + 4x_2^{0.5} + 10 \leq 0 \\ & x_1^2 + x_2^2 - 6x_1 - 6x_2 + 14 \leq 0 \\ & 0 \leq x_1 \leq 10 \\ & 0 \leq x_2 \leq 10 \end{aligned}$$



範例二：

$$\begin{aligned} \min \quad & x_1 \\ \text{s.t.} \quad & \frac{1}{4}x_1 + \frac{1}{2}x_2 - \frac{1}{16}x_1^2 - \frac{1}{16}x_2^2 - 1 \leq 0 \\ & \frac{1}{14}x_1^2 + \frac{1}{14}x_2^2 + 1 - \frac{3}{7}x_1 - \frac{3}{7}x_2 \leq 0 \\ & 0 \leq x_1 \leq 10 \\ & 0 \leq x_2 \leq 10 \end{aligned}$$



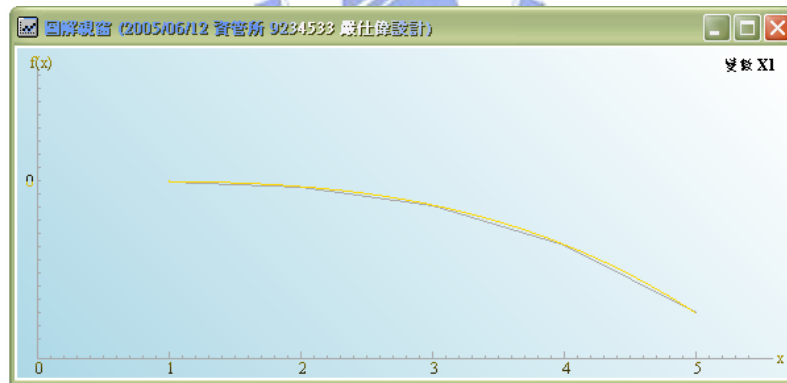
範例三：

$$\begin{aligned} \min \quad & x_1^2 x_2^{3.5} x_3 - x_2 x_3^{2.6} - x_1^3 \\ \text{s.t.} \quad & x_1 + x_2 + x_3 \leq 10 \\ & 1 \leq x_1 \leq 5, \quad 1 \leq x_2 \leq 5, \quad 1 \leq x_3 \leq 5 \end{aligned}$$

將變數 X2 及變數 X3 設定為 1，觀察變數 X1 對目標函式的影響變化，首先由全域最佳求解工具中獲得當變數 X1 為 5 時有最佳解-101。



接著點選【探討/圖解】功能見，系統將呈現變數 X1 的變化，圖中黃線為非整數求解函式，黑線為整數求解模式。



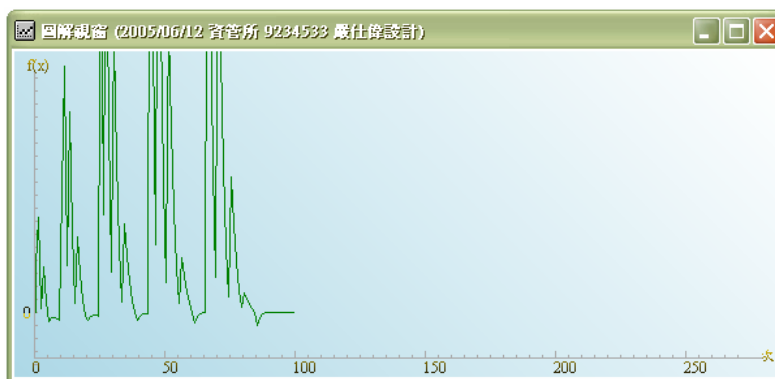
其次可再探討當變數 X1 與變數 X3 固定為 1 時，X2 對目標函式的影響：獲得當 X2 趨近於 1 時具有最佳解，當 X2 愈大時目標解也愈大。

最後觀察 X3 對目標解的影響，當 X3 為 5 時具有最佳解-61.66，變數 X3 隨著值的增加而使目標值更小。

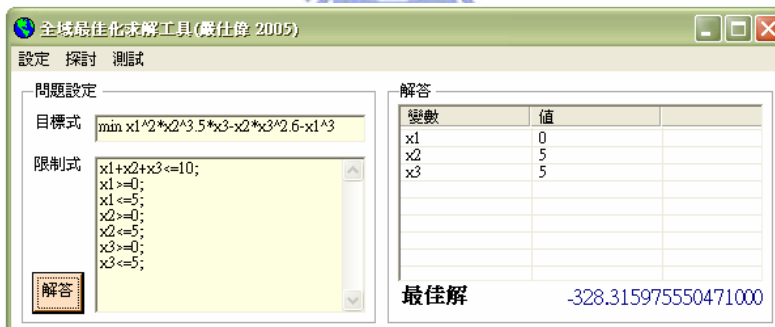
接著直接以全域最佳化求解工具求算最佳解，獲得最佳化的解答為-101，變數 X1、X2、X3 的值分別為 5、1、1。



以圖解視窗觀看系統搜尋求解的過程，總計搜尋約 88 次，最佳的目標值的於最後階段獲得。



將題目作一些改變，將變數 X1、X2、X3 的下界線均設定為 0，再次以全域最佳化求解工具求解，獲得最佳解為-328.316，X1、X2、X3 分別為 0、5、5。



從圖解視窗可發現，系統的最佳解於搜尋最前段發生，共計搜尋次數為 180 次。

