Trading idea: Flow of Funds
Alpha: div(cwise_mul(cwise_max(minus(close, shift(close, 1)), 0),
amount, cwise mul(close, volume)))

Explanation: This expression calculates the ratio between the inflow of funds on days where the price increased and the product of the closing price and the trading volume of the current day. This ratio represents the intensity of the inflow of funds relative to the trading value.

Trading idea: Volume-price correlation

Alpha: zscore_scale(ts_corr(close, volume, 20))

Explanation: This alpha expression aims to capture the correlation between the daily close prices and the trading volume. A high positive correlation may indicate increased trading activity and potentially signal a price trend. The z-score scaling further helps identify extreme or outlier correlation values.

Trading idea: Shadow
Alpha:div(cwise_max(minus(high,open),minus(high,close)),minus(high,low))

Explanation: The trading idea behind this alpha expression is to identify situations where the upper shadow of a candlestick is relatively large compared to the entire range of the candlestick. This can indicate potential selling pressure or resistance at higher price levels.

Trading idea: Momentum

Alpha: ts_delta(ts_rank(div(ts_delta(close,1),close),10),1) Explanation: This alpha expression calculates the time series delta between the current value and the previous value of the rank of the ratio between the time series delta of the daily closing price and the current closing price over a period of 10 days. The trading idea is to capture the change in the ranking of stocks based on the relative price changes, which can provide insights into shifts in market sentiment or price momentum.