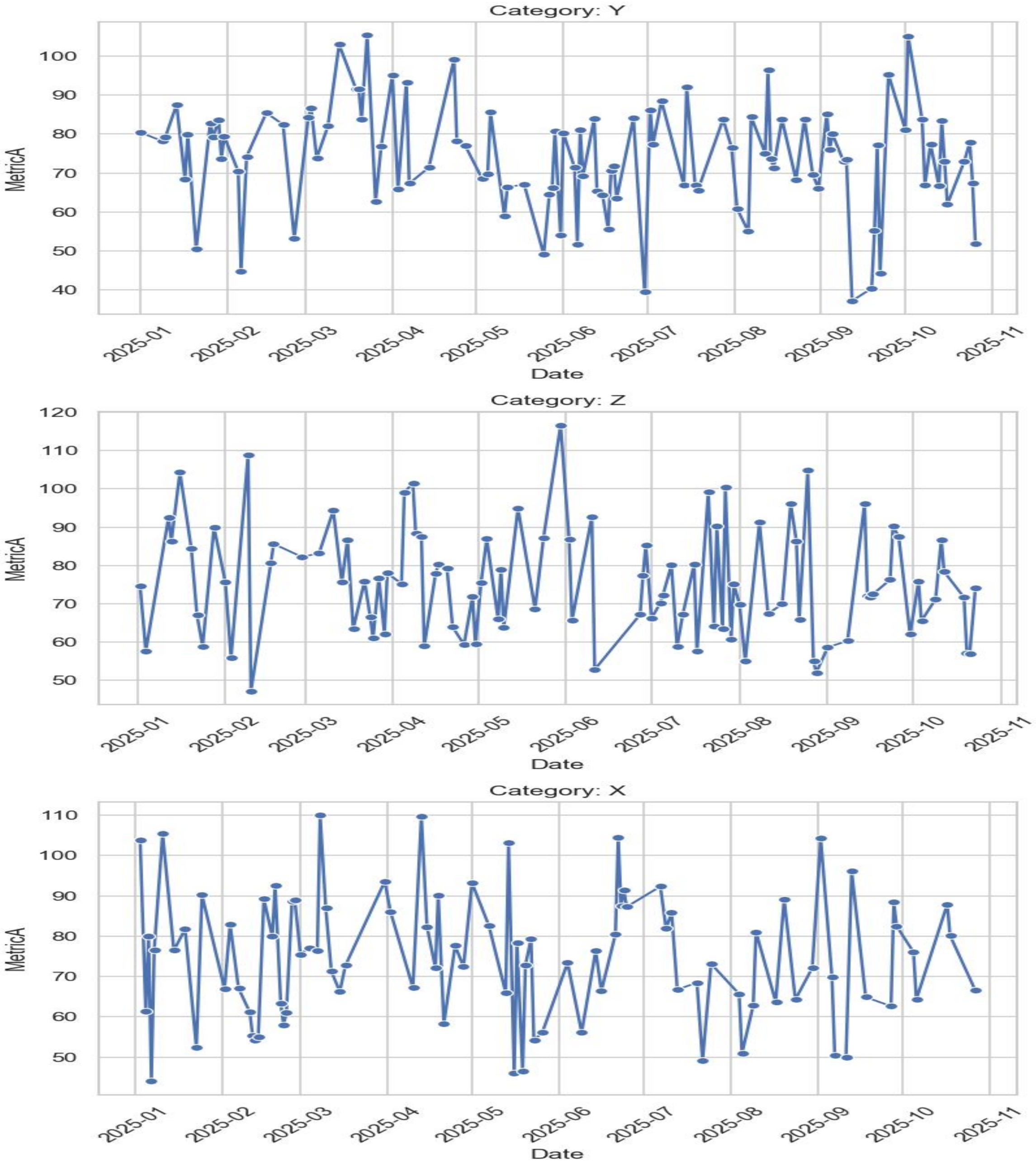
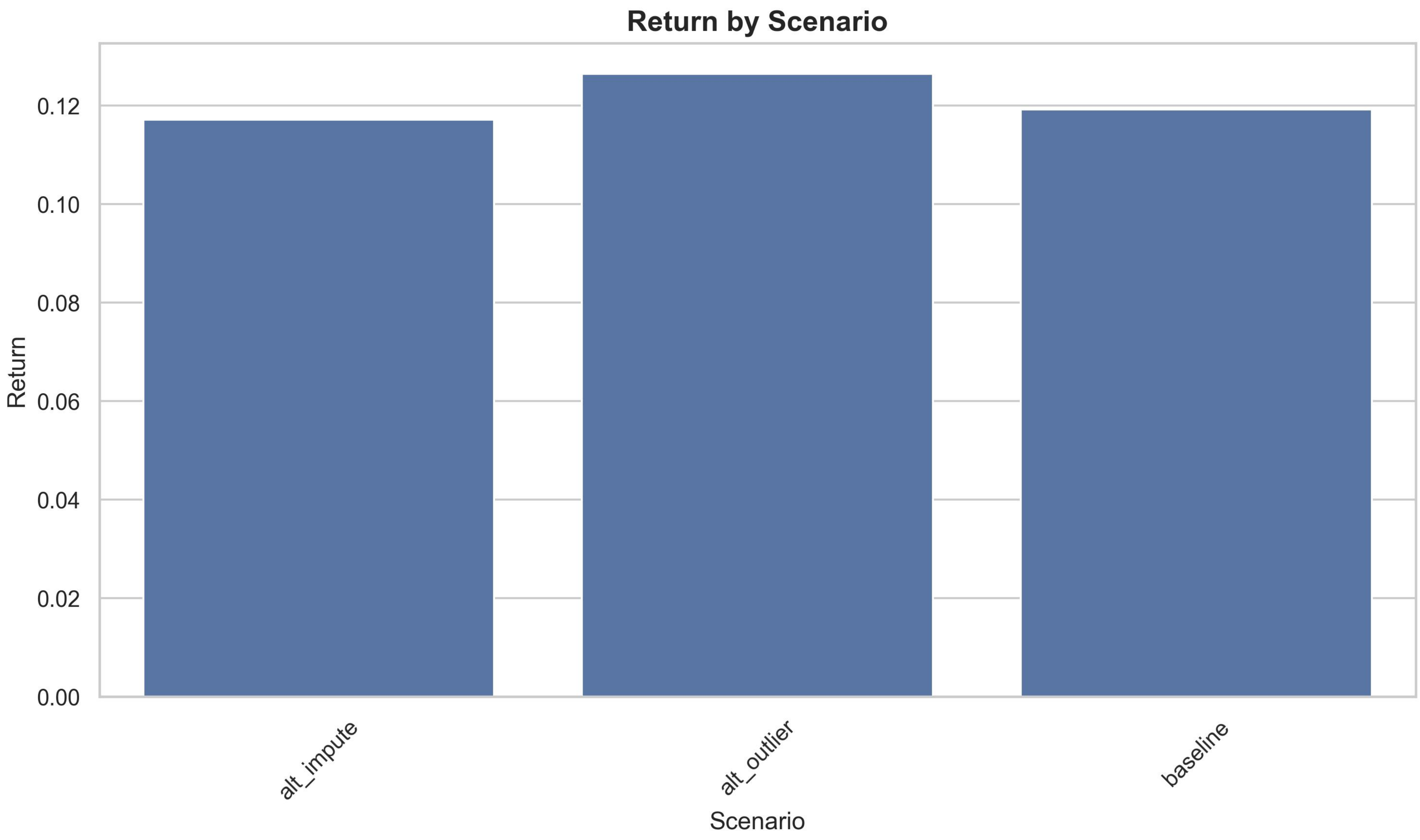
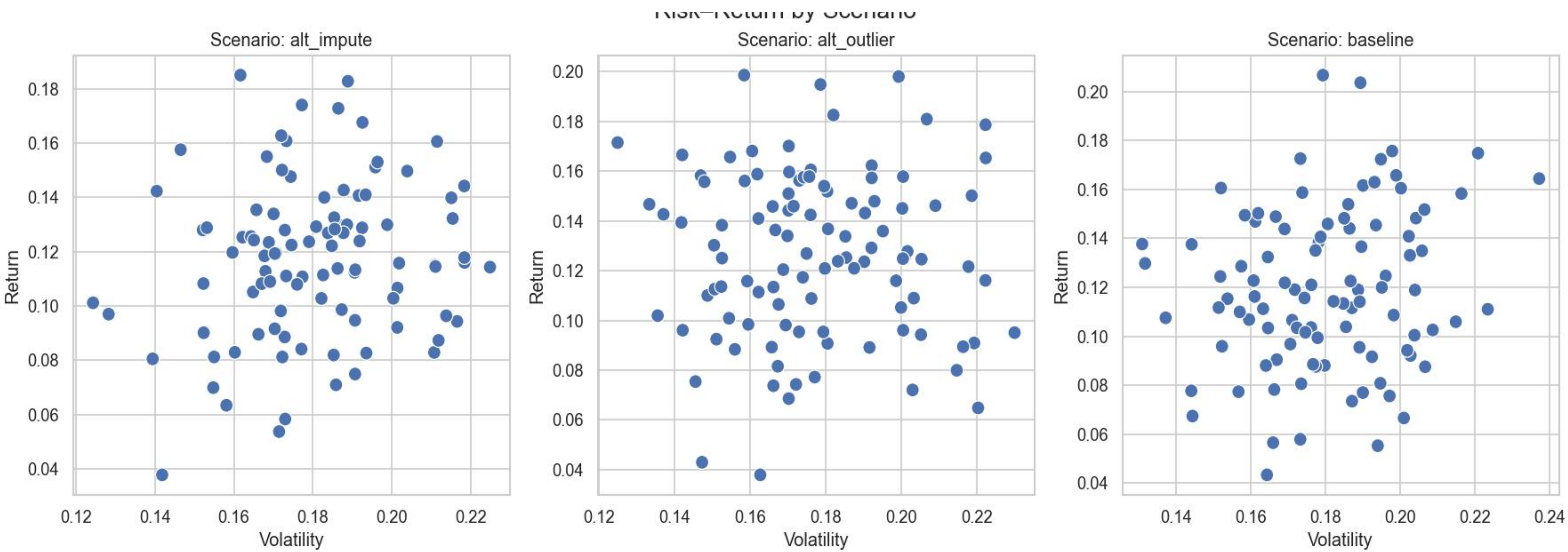

Category: Y
MetricA
100
90
80
70
60
50
40
2025-01
2025-02
2025-03
2025-04
2025-05
2025-06
2025-07
2025-08
2025-09
2025-10
2025-11
Date
Category: Z
MetricA
120
110
100
90
80
70
60
50
2025-01
2025-02
2025-03
2025-04
2025-05
2025-06
2025-07
2025-08
2025-09
2025-10
2025-11
Date
Category: X
MetricA
110
100
90
80
70
60
50
2025-01
2025-02
2025-03
2025-04
2025-05
2025-06
2025-07
2025-08
2025-09
2025-10
2025-11
Date


Return by Scenario
Return
0.00
0.02
0.04
0.06
0.08
0.10
0.12
alt_impute
alt_outlier
baseline
Scenario


Risk–Return by Scenario
Scenario: alt_impute
Scenario: alt_outlier
Scenario: baseline
Return
Volatility
0.04
0.06
0.08
0.10
0.12
0.14
0.16
0.18
0.20
0.22
0.24

Risk–Return by Scenario:

alt_impute (Alternative Imputation): The risk-return points are concentrated in the central region, indicating that this method achieves a relatively good balance between risk and return, tending toward stability.

alt_outlier (Alternative Outlier Treatment): The points are skewed toward the right (higher risk) and the top (higher return), suggesting that this method may be more aggressive, with greater potential returns but also higher risk.

baseline: Serves as a benchmark for comparison to measure the improvement of other methods.

Return by Scenario:

average return of different scenarios

MetricA Over Time by Category:

Category Y: The value of MetricA has shown a clear and continuous downward trend since January 2025.

Category Z: The data exhibits high volatility with significant high-frequency fluctuations. Overall, MetricA shows no clear upward or downward trend.

Category X: After a clear and continuous decline starting in January 2025, the value of MetricA has shown some signs of recovery.

	scenario	avg_return	avg_volatility	avg_sharpe	max_MetricA	min_MetricB	assumptions	values
0	alt_impute	0.117114	0.180225	0.554651	109.926668	61.524850	outlier_rule, normalization, imputation	mean, median, 3sigma
1	alt_outlier	0.126353	0.177446	0.558798	109.704647	76.351811	imputation, outlier_rule, normalization	3sigma, mean, median
2	baseline	0.119164	0.180135	0.550664	116.679442	77.273539	normalization, imputation, outlier_rule	median, 3sigma, mean