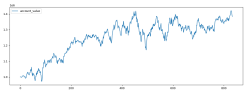
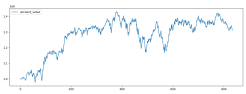
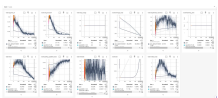
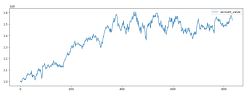
量化报告

在提供的文件中，我们用task1给出的数据集进行了训练和测试，得到如下的结果

alpha因子	效果	超参数	核心指标	备注
1 df['a 2 df['a 3 df['a 4 df['a 5 df['a		1 PPO_P 2 ' 3 ' 4 ' 5 ' 6 }	1 ======= 2 **Annual** 3 Cumula 4 Annual 5 **Sharpe** 6 Calmar 7 Stabil 8 **Max dr** 9 Omega 10 Sortin 11 Skew 12 Kurtos 13 Tail r 14 Daily 15 dtype:	
1 df [2 df['a 3 df['a 4 df['a 5 df['a 6 df['a 7 df['a		1 PPO_P 2 ' 3 ' 4 ' 5 ' 6 }	1 ======= 2 **Annual** 3 Cumula 4 Annual 5 **Sharpe** 6 Calmar 7 Stabil 8 **Max dr** 9 Omega 10 Sortin 11 Skew 12 Kurtos 13 Tail r 14 Daily 15 dtype:	

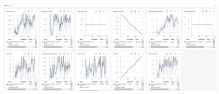
```
df['alpha001']=stock.alpha001()
df['alpha002']=stock.alpha002()
df['alpha003']=stock.alpha003()
df['alpha004']=stock.alpha004()
df['alpha005']=stock.alpha005()
df['alpha006']=s
```



```
PPO_F
    '
    '
    '
    '
}
```

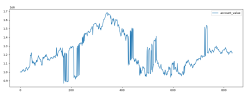
```
=======
Annual
Cumula
Annual
Sharpe
Calmar
Stabil
Max dr
Omega
Sortin
Skew
Kurtos
Tail r
Daily
dtype:
```

SOTA



```
tock
.alp
ha00
6()
……
df['
alph
a098
']=s
tock
.alp
ha09
8()
df['
alph
a099
']=s
tock
.alp
ha09
9()
df['
alph
a101
']=s
tock
.alp
ha10
1()
```

```
df['
alph
a001
']=s
tock
.alp
ha00
1()
df['
alph
a002
']=s
```



收益和回撤均破新高

```
PPO_P
    '
    '
    '
    '
}
```

```
=======
Annual
Cumula
Annual
Sharpe
Calmar
Stabil
Max dr
Omega
Sortin
Skew
Kurtos
```

Test + 因子

```
tock
.alp
ha00
2()
df['
alph
a003
']=s
tock
.alp
ha00
3()
df['
alph
a004
']=s
tock
.alp
ha00
4()
df['
alph
a005
']=s
tock
.alp
ha00
5()
df['
alph
a006
']=s
tock
.alp
ha00
6()
……
df['
alph
a098
']=s
tock
.alp
ha09
8()
df['
alph
```

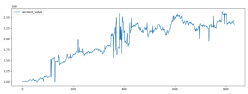
```
Tail r
Daily
dtype:
```

```
a099
']=s
tock
.alp
ha09
9()
df['
alph
a101
']=s
tock
.alp
ha10
1()
```

无特征工程

输出经过处理

```
df['
alph
a001
']=s
tock
.alp
ha00
1()
df['
alph
a002
']=s
tock
.alp
ha00
2()
df['
alph
a003
']=s
tock
.alp
ha00
3()
```

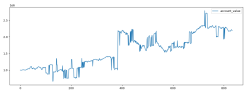


```
PPO_F
    '
    '
    '
    '
}
```

```
=======
Annual
Cumula
Annual
Sharpe
Calmar
Stabil
Max dr
Omega
Sortin
Skew
Kurtos
Tail r
Daily
dtype:
```

trained_ppo_baseline.zip

```
df['alpha004']=stock.alpha004()
df['alpha005']=stock.alpha005()
df['alpha006']=stock.alpha006()
……
df['alpha098']=stock.alpha098()
df['alpha099']=stock.alpha099()
df['alpha101']=stock.alp
```

ha10 1()				
1 df[' alph a001 ']=s tock .alp ha00 1() 2 df[' alph a002 ']=s tock .alp ha00 2() 3 df[' alph a003 ']=s tock .alp ha00 3() 4 df[' alph a004 ']=s tock .alp ha00 4() 5 df[' alph a005 ']=s tock .alp	最高收益300w 	1 PPO_F 2 ' 3 ' 4 ' 5 ' 6 }	1 ======= 2 **Annual** 3 Cumula 4 Annual 5 **Sharpe** 6 Calmar 7 Stabil 8 **Max dr** 9 Omega 10 Sortin 11 Skew 12 Kurtos 13 Tail r 14 Daily 15 dtype:	trained_ppo_fe. zip

```
ha005()
df['alpha006']=stock.alpha006()
……
df['alpha098']=stock.alpha098()
df['alpha099']=stock.alpha099()
df['alpha101']=stock.alpha101()
```

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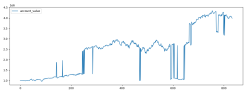
```
da
.
```

最高收益450w



```
PPO_P
'
'
'
}
```

```
=======
Annual
Cumula
Annual
Sharpe
Calmar
```

```
5
6
7
8
9
10
11
12
13
14
15
16
17
18
19
```

```
7  Stabil
8  Max dr
9  Omega
10 Sortin
11 Skew
12 Kurtos
13 Tail r
14 Daily
15 dtype:
```