回测结果

SVM

Logistic Regression

Adaboost

Risk indictor	**Stock long**	**After Hedge**								
	Alpha	Beta	Information Ratio	Sharp ratio	Annual return	Max retracement	volatility	Annual return	Max retracement	volatility
Quintile group										
0.5	0.087	0.820	0.577	1.206	0.244	0.118	0.173	0.044	NaN	0.081
1.0	0.187	1.042	1.816	1.572	0.376	0.190	0.217	0.168	NaN	0.087

RF

LSTM