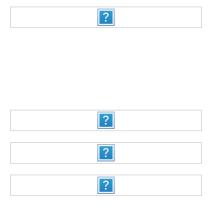
回测结果

SVM



Logistic Regression



Adaboost



Risk	Stock	After Hedge								
	Alpha	Beta	Information Ratio	Sharp	Annual	Max retracement	volatility	Annual	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