
Algorithm 1 AI-Quant-Factor-Mining-Pipeline($\mathcal{T}, \mathcal{D}_{stock}, \mathcal{D}_{index}$)

Input: Task List \mathcal{T} , Stock Data \mathcal{D}_{stock} , Index Data \mathcal{D}_{index}

Output: Factor Library (Code files \mathcal{F}_{code} & Data files \mathcal{F}_{data})

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1: Initialize LLM Provider  $\mathcal{M}$  (DeepSeek or Gemini) with API Key
2: Initialize Output Paths  $P_{code}, P_{data}$ 
3: for each seed task  $s$  in  $\mathcal{T}$  do
    // Phase 1: Phase 1: Ideation (Brainstorming)
    4:    $\mathcal{V} \leftarrow \mathcal{M}.\text{Ideate}(s.\text{idea}, s.\text{num}, \text{Schema})$ 
    // Phase 2: Code Generation
    5:   for each variation  $v$  in  $\mathcal{V}$  do
        6:      $name \leftarrow v.\text{factor\_name}$                                 ▷ Enforce CamelCase
        7:      $desc \leftarrow v.\text{factor\_description}$ 
        8:      $C \leftarrow \mathcal{M}.\text{GenCode}(desc, name, \text{Constraints})$ 
    // Phase 3: Execution & Validation
    9:      $Func \leftarrow \text{SaveAndLoadModule}(C, name, P_{code})$ 
    10:    if  $Func \neq \text{null}$  then
        11:       $R \leftarrow Func(\mathcal{D}_{stock}, \mathcal{D}_{index})$                       ▷ Execute in Sandbox
        12:      if ValidateColumns( $R$ , ['SecuCode', 'TradingDay',  $name$ ]) then
        13:         $R.\text{SecuCode} \leftarrow \text{Substring}(R.\text{SecuCode}, 0, 6)$           ▷ Format Fix
        14:        SaveToParquet( $R$ ,  $P_{data}$ )
        15:      else
        16:        Log Error "Validation Failed: Column Mismatch"
        17:      end if
        18:    end if
        19:  end for
    20: end for
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