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

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**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: 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  $\text{ValidateColumns}(R, ['SecuCode', 'TradingDay', name])$  then
13:       $R.\text{SecuCode} \leftarrow \text{Substring}(R.\text{SecuCode}, 0, 6)$  ▷ Format Fix
14:       $\text{SaveToParquet}(R, P_{data})$ 
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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