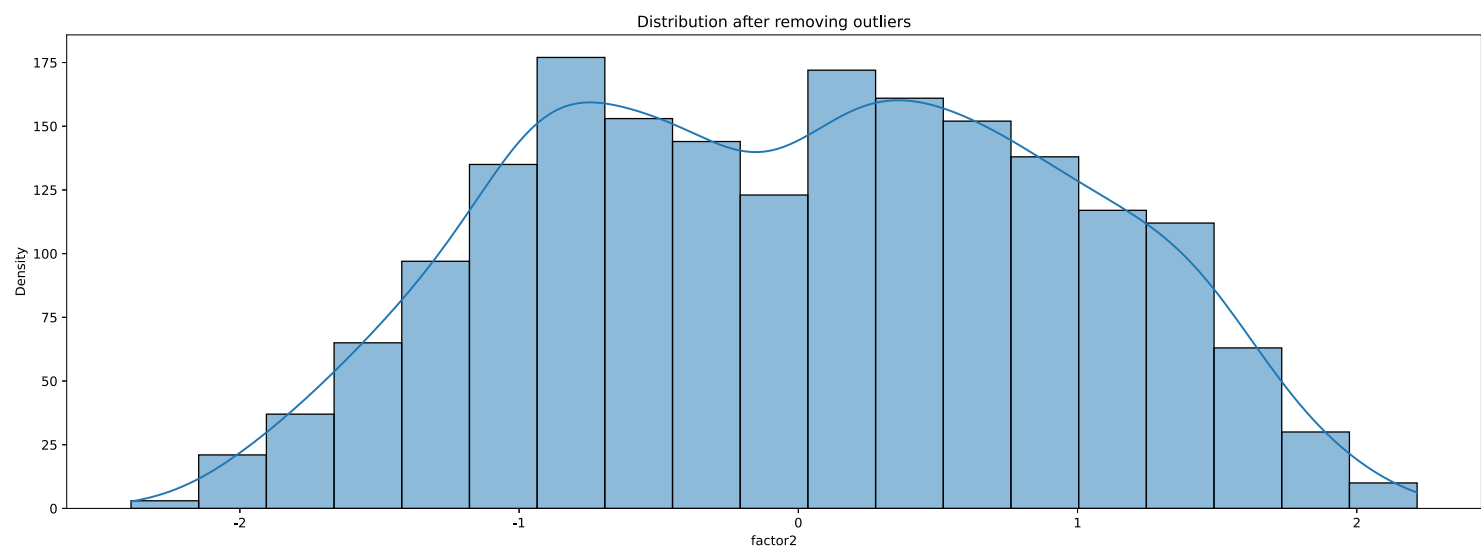


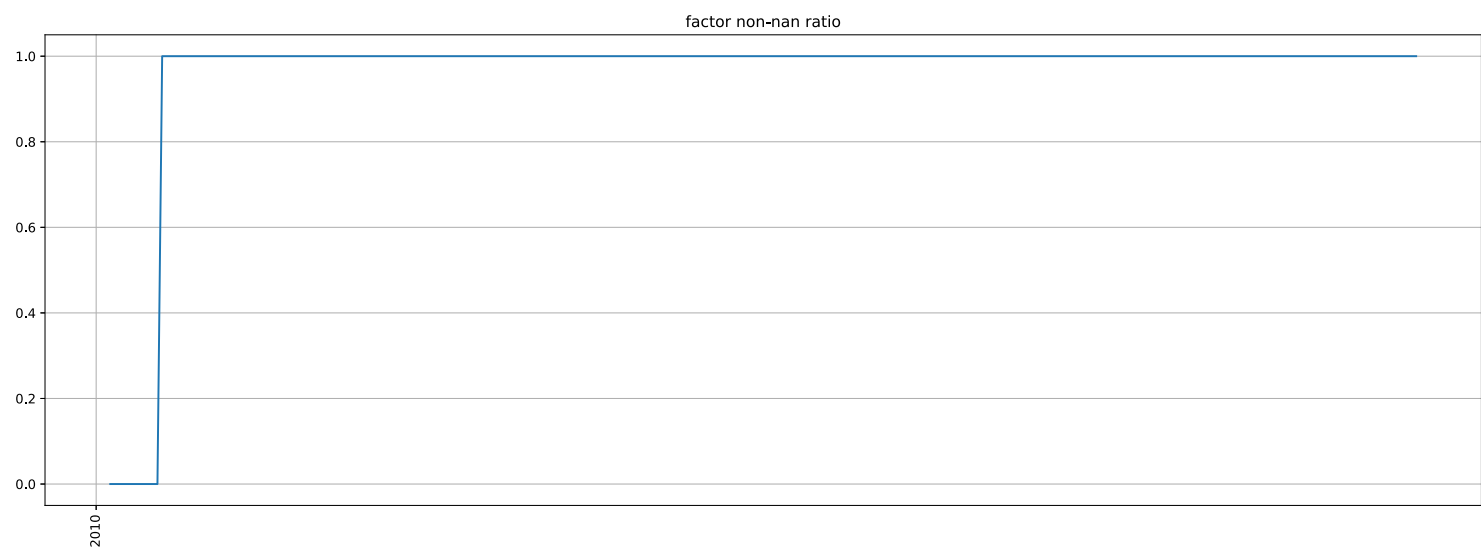
# factor2(RandomGenerated2) 因子报告

因子值分布（已去极值）



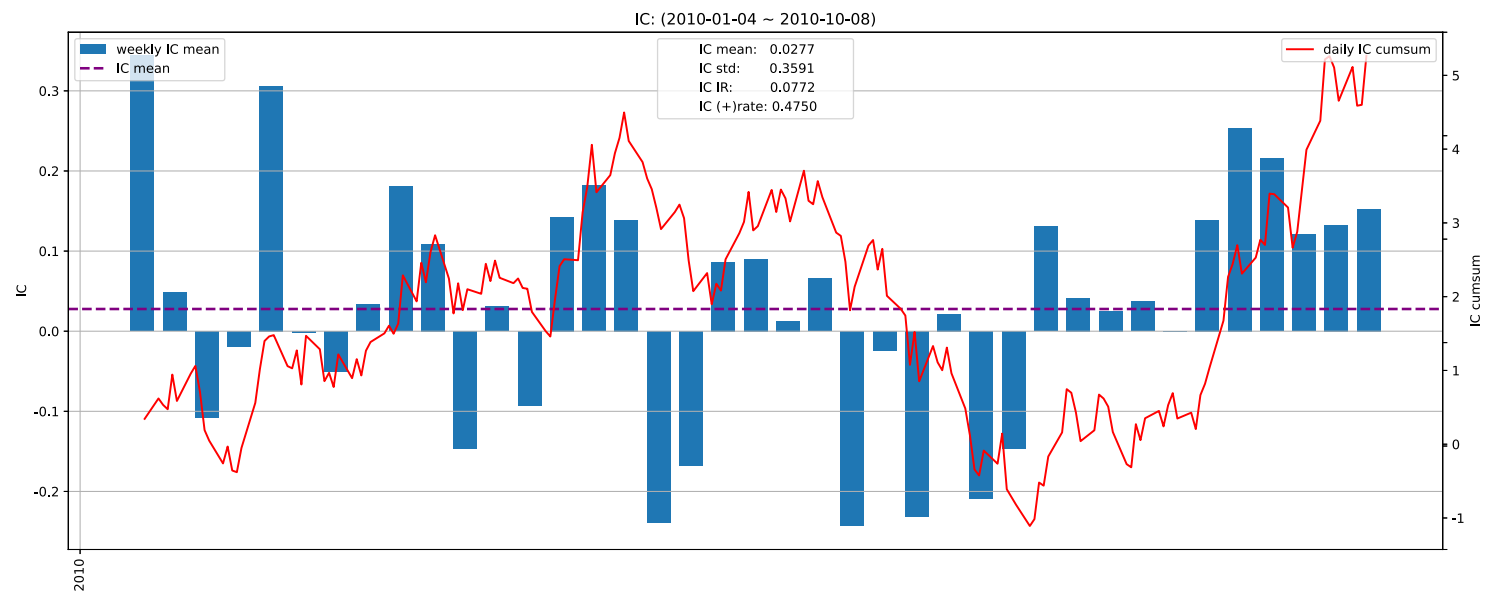
n_valid	n_nan	n_outlier	mean	std	min	25%	50%	75%	max
1910	90	0	0.0000	0.9489	-2.3899	-0.7823	0.0348	0.7474	2.2161

因子值非空比例

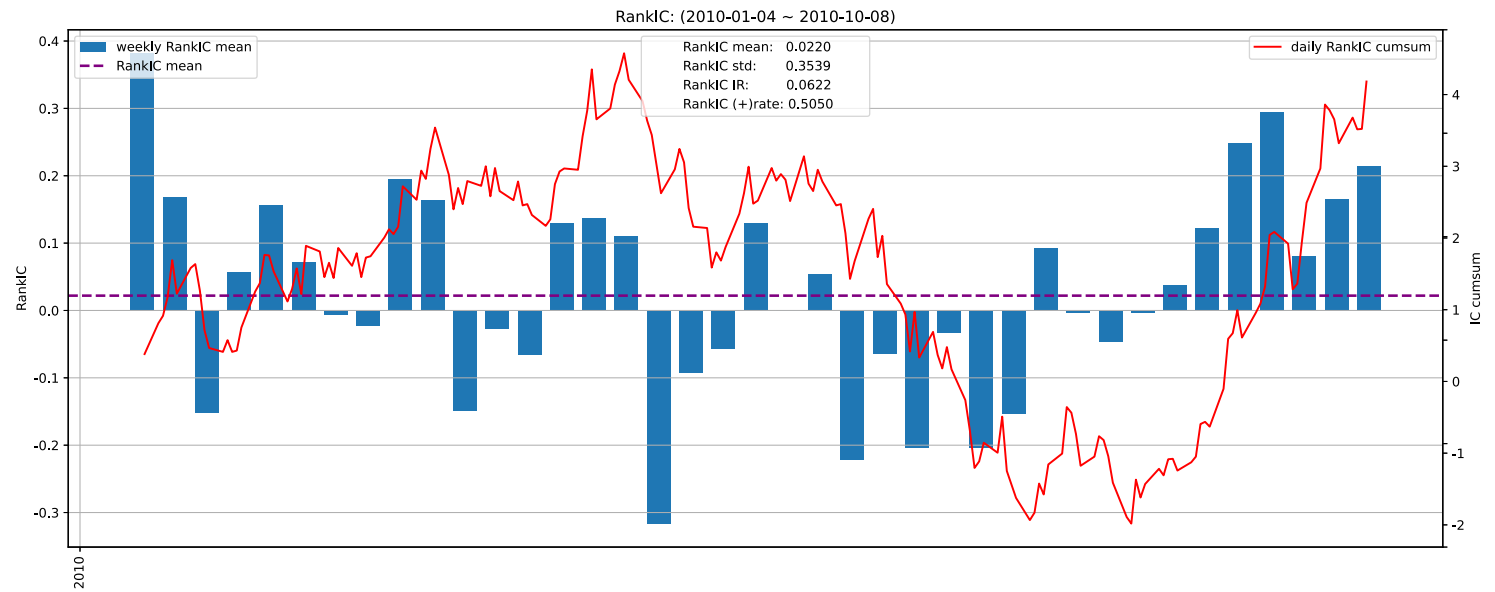


IC分析

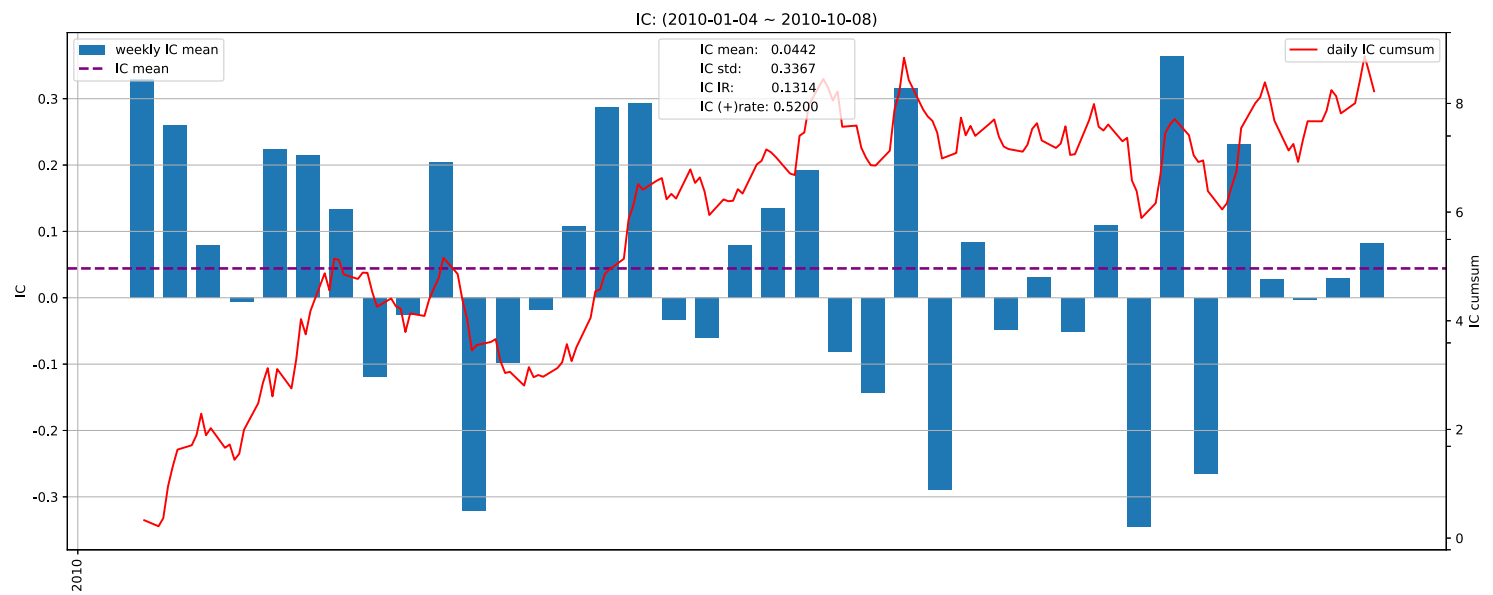
1D



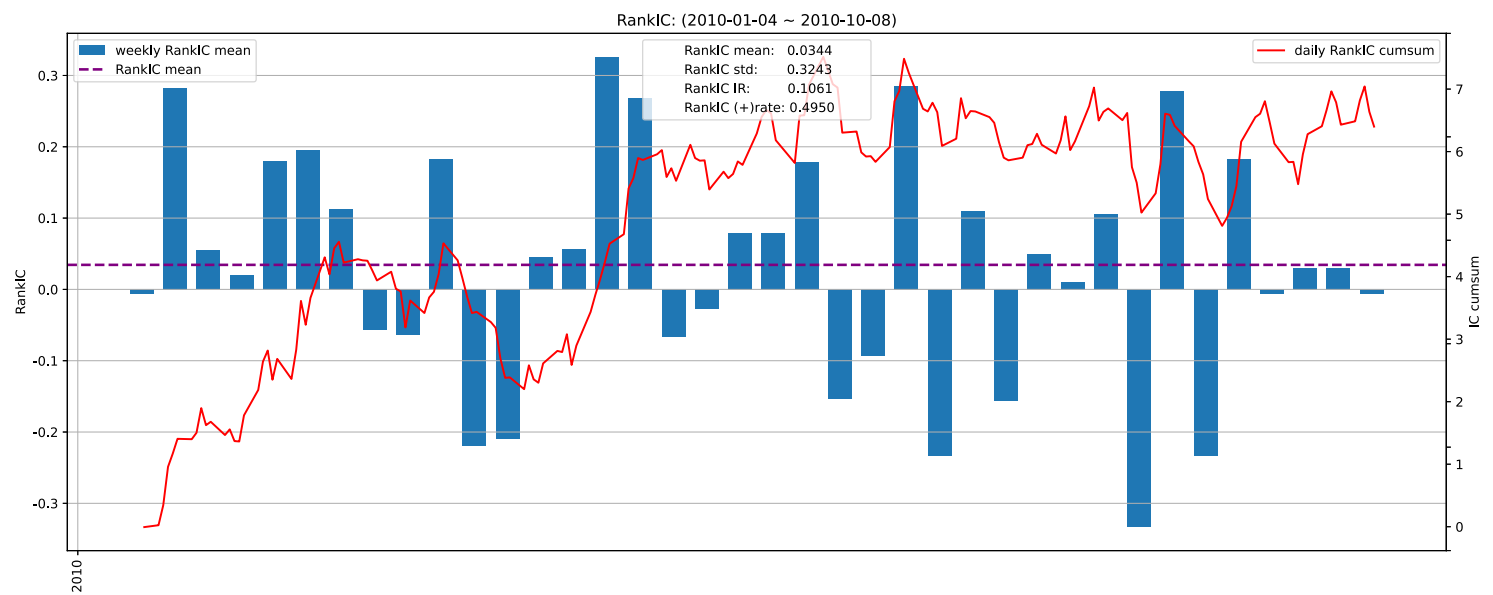
IC	total	2010
mean	0.0277	0.0277
std	0.3591	0.3591
IR	0.0772	0.0772



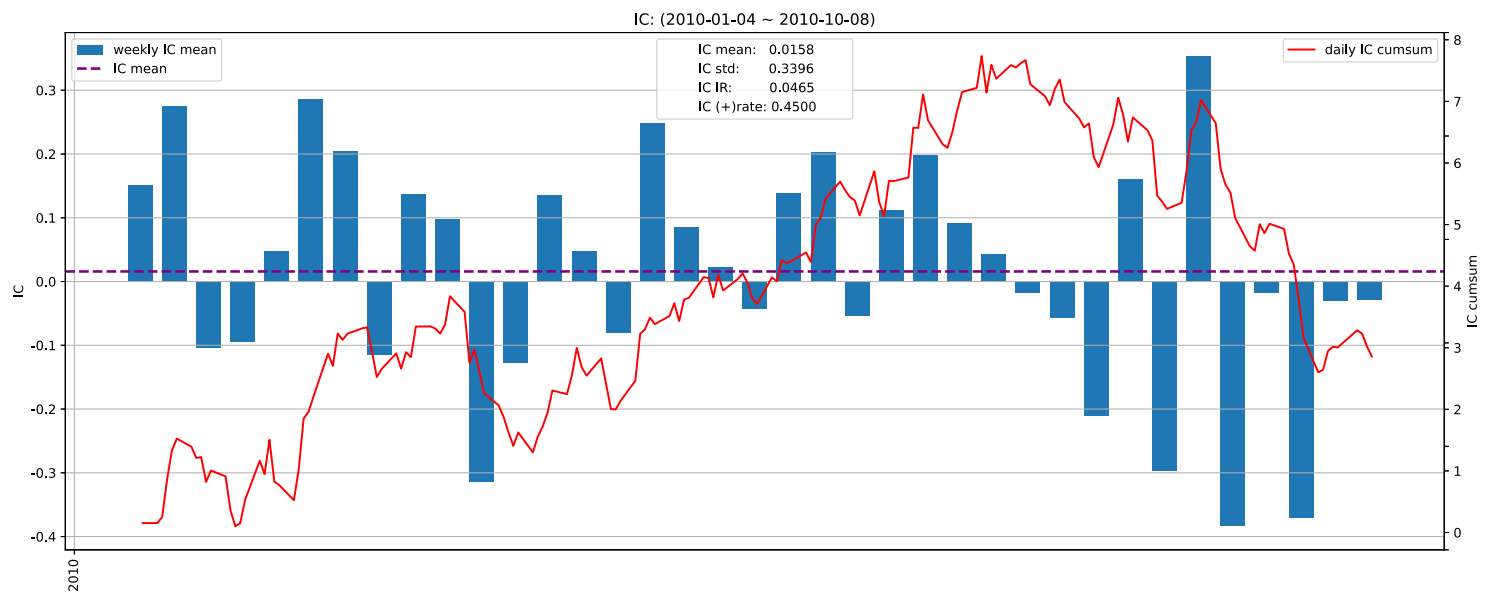
RankIC	total	2010
mean	0.0220	0.0220
std	0.3539	0.3539
IR	0.0622	0.0622



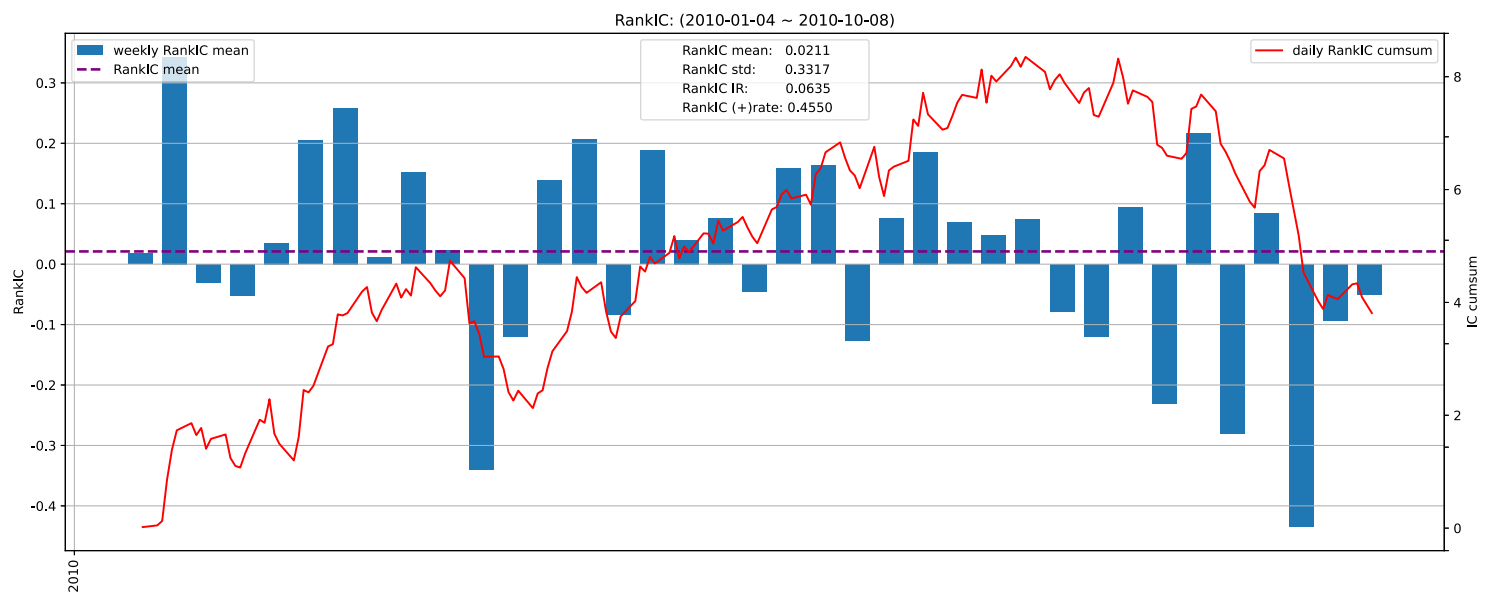
IC	total	2010
mean	0.0442	0.0442
std	0.3367	0.3367
IR	0.1314	0.1314



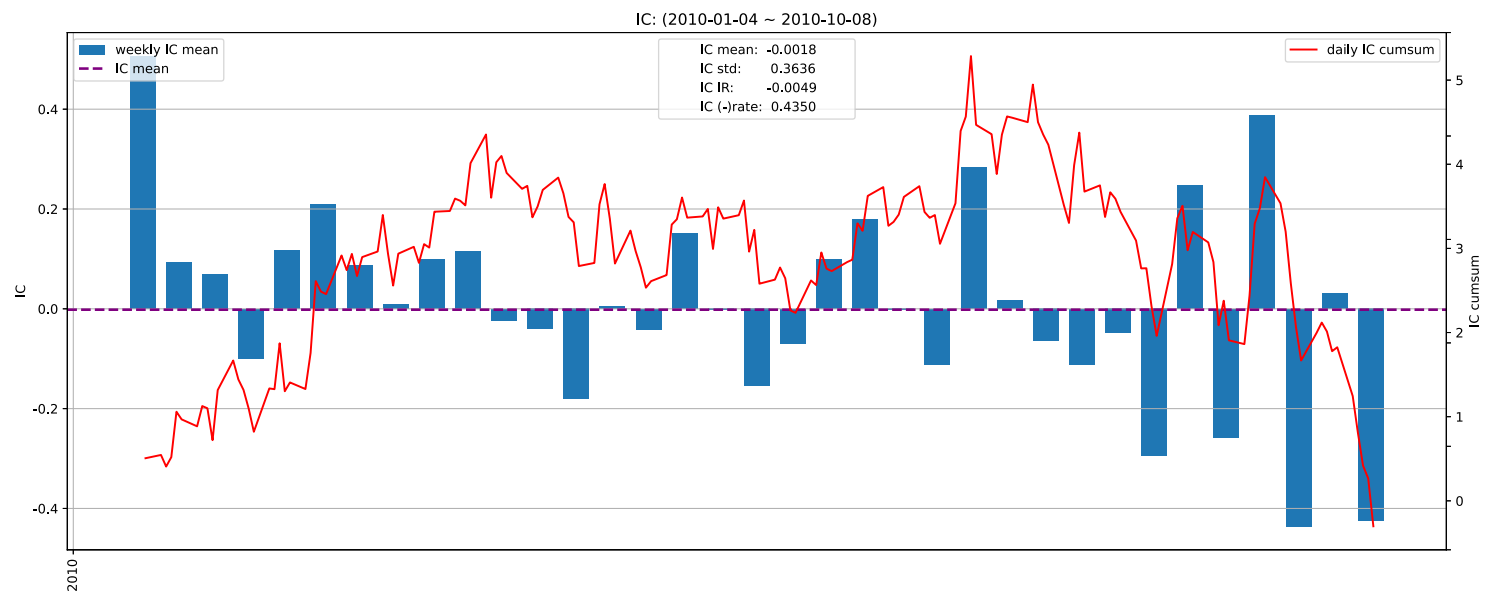
RankIC	total	2010
mean	0.0344	0.0344
std	0.3243	0.3243
IR	0.1061	0.1061



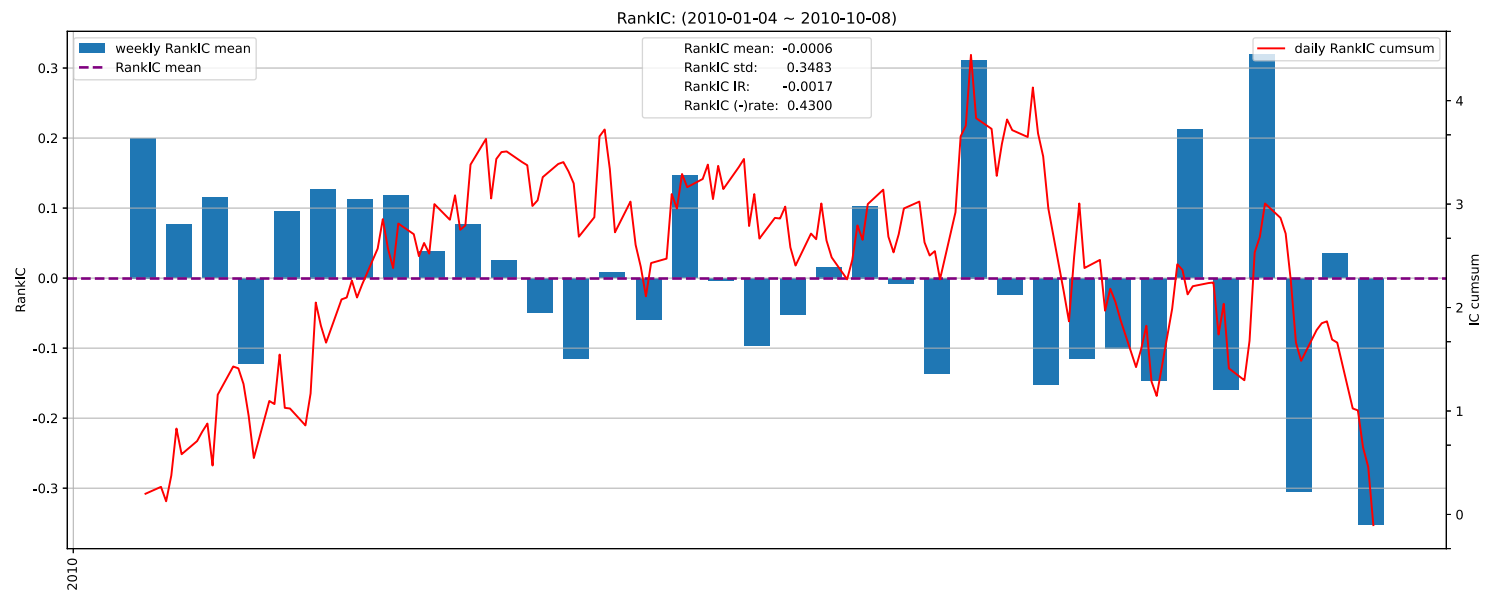
IC	total	2010
mean	0.0158	0.0158
std	0.3396	0.3396
IR	0.0465	0.0465



RankIC	total	2010
mean	0.0211	0.0211
std	0.3317	0.3317
IR	0.0635	0.0635



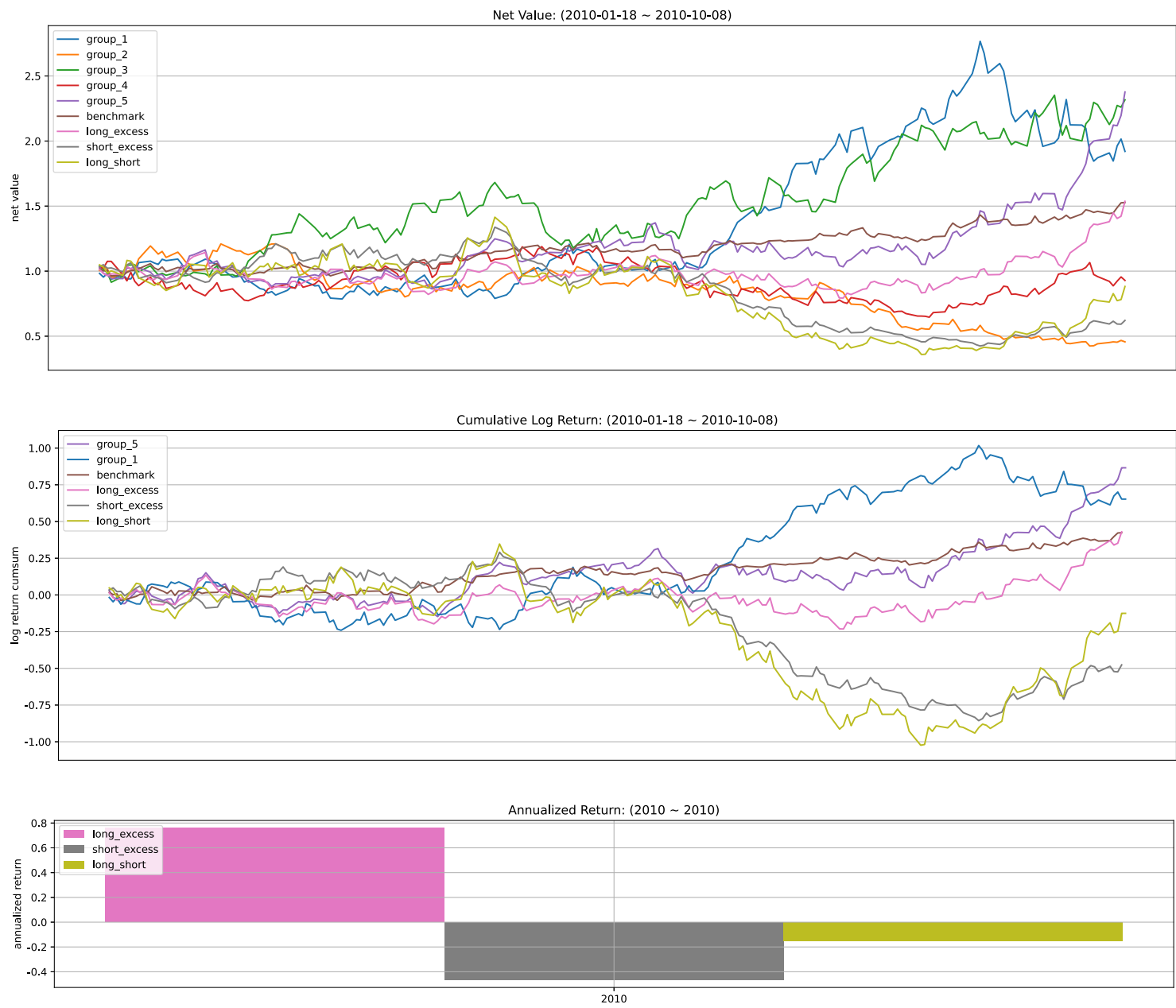
IC	total	2010
mean	-0.0018	-0.0018
std	0.3636	0.3636
IR	-0.0049	-0.0049



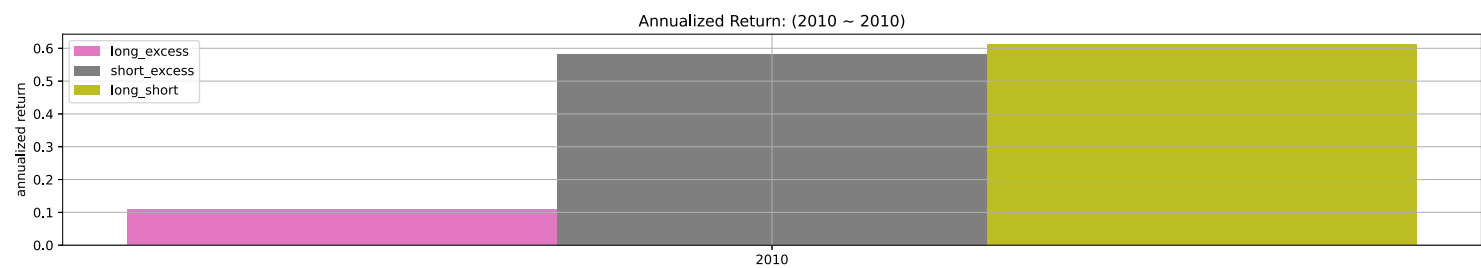
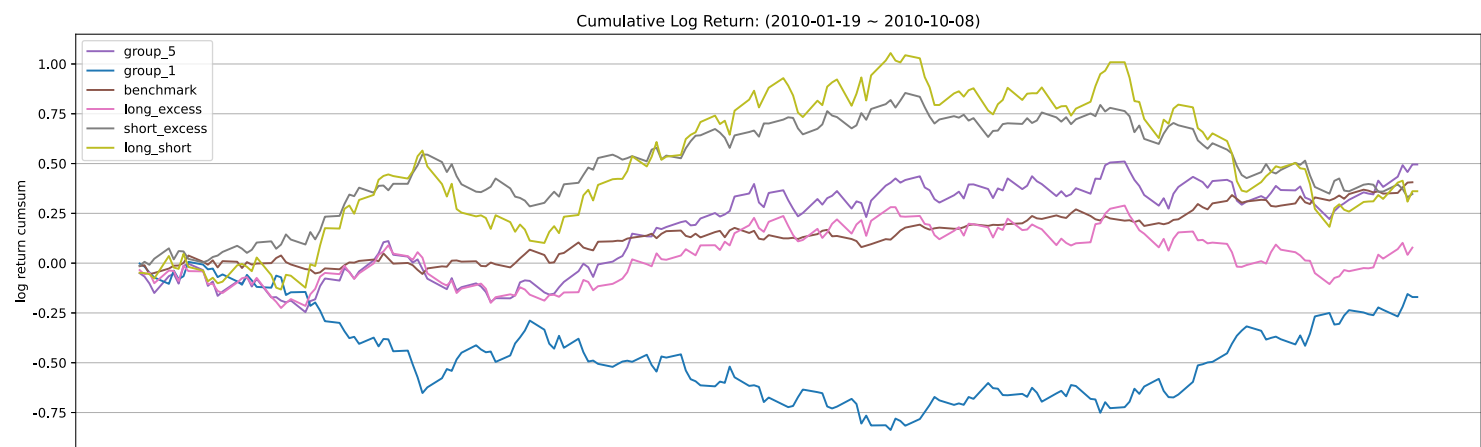
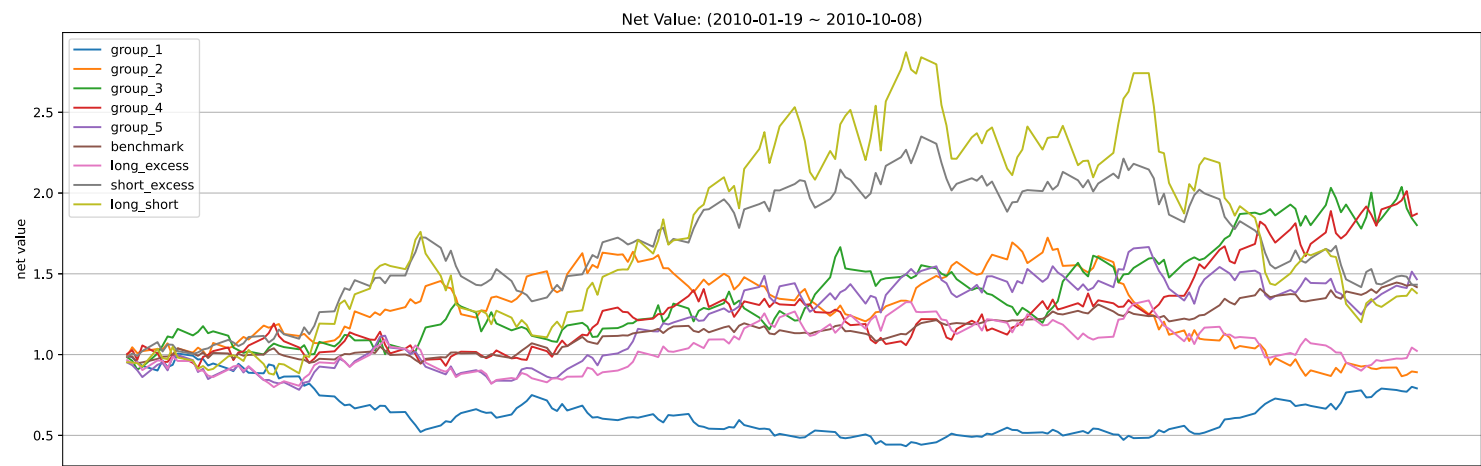
RankIC	total	2010
mean	-0.0006	-0.0006
std	0.3483	0.3483
IR	-0.0017	-0.0017

收益分析

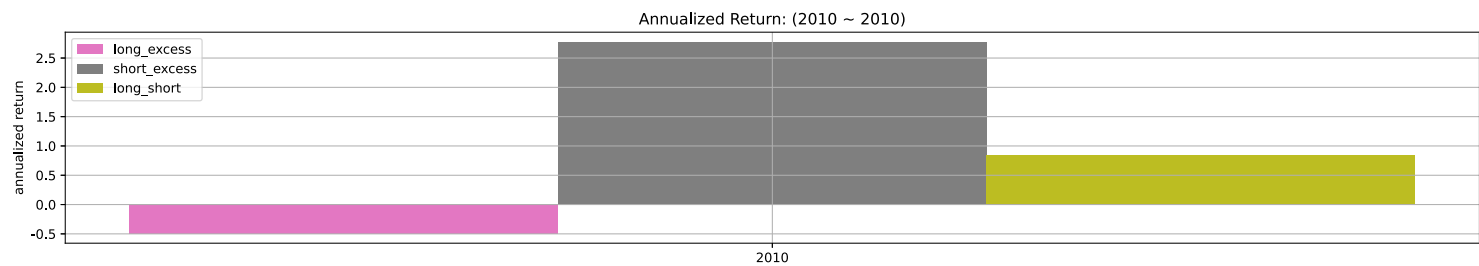
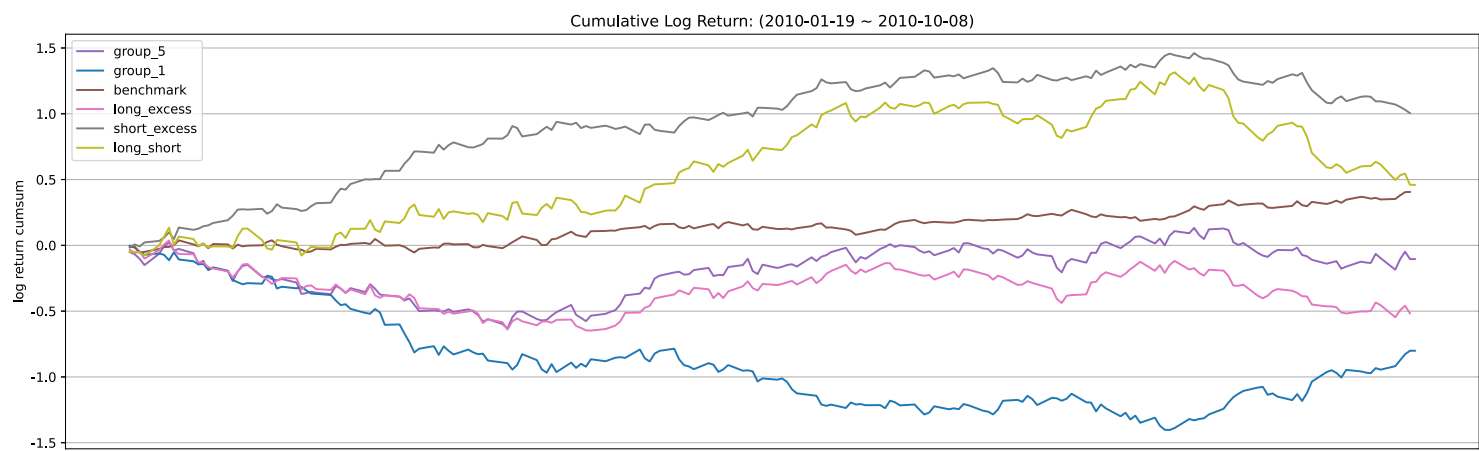
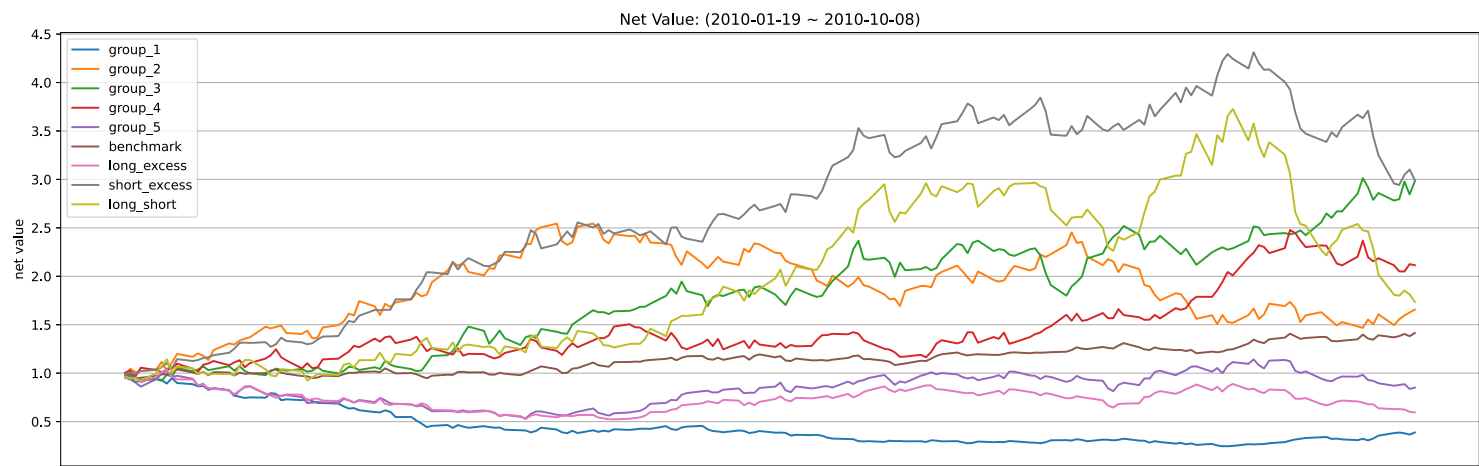
1D



	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	2.1527	0.2617	2.1861	8.2268	0.5684	0.6114	0.0316	-0.0297	1.0640
group_1(short)	1.3761	0.3330	1.6510	4.1325	0.5632	0.6542	0.0346	-0.0352	0.9827
benchmark	0.7590	0.0979	2.0211	7.7533	0.5714	0.3022	0.0156	-0.0151	1.0306
long_excess	0.7728	0.3065	1.2951	2.5212	0.5503	0.5660	0.0287	-0.0286	1.0020
short_excess	-0.4701	0.6825	-0.8404	-0.6887	0.4815	0.5653	0.0292	-0.0308	0.9497
long_short	-0.1532	0.7461	0.2778	-0.2053	0.4895	0.9236	0.0500	-0.0464	1.0771

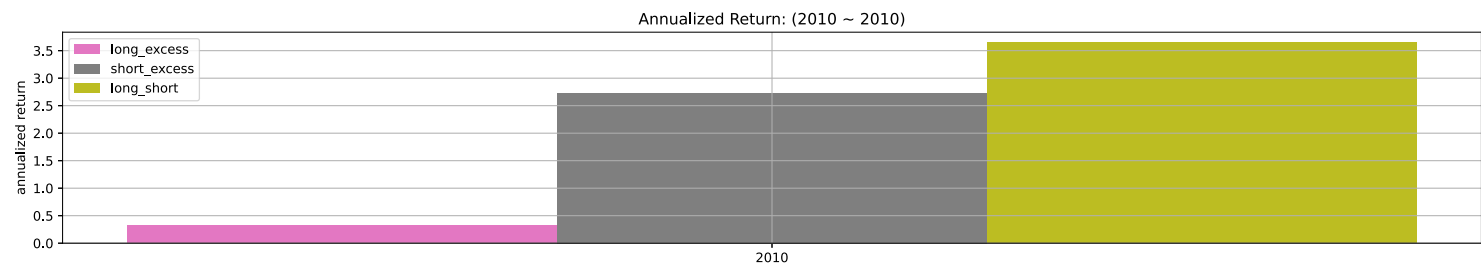
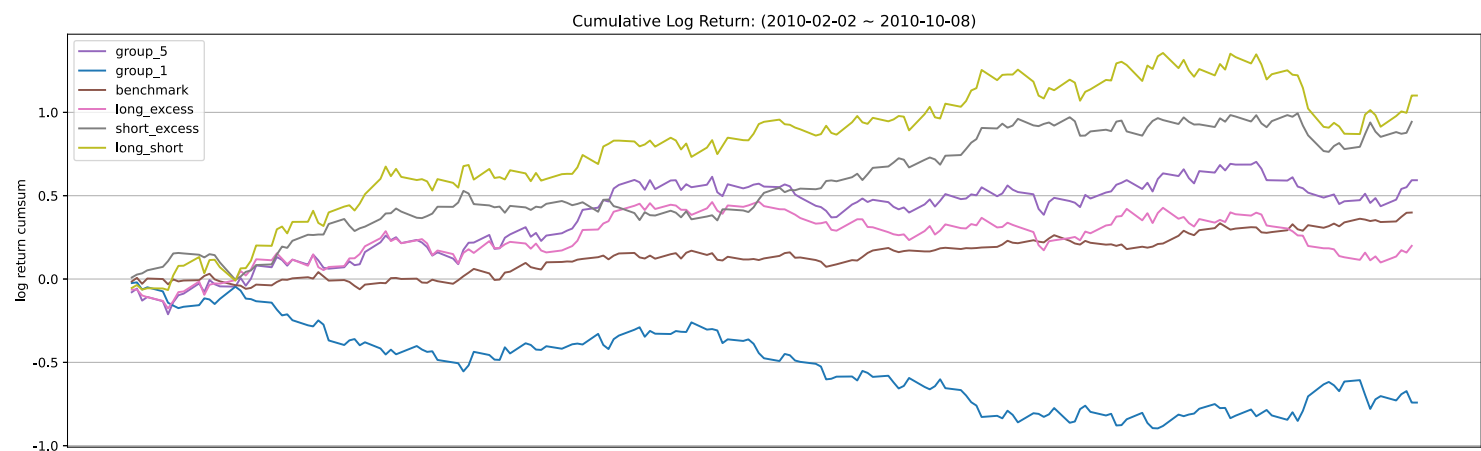
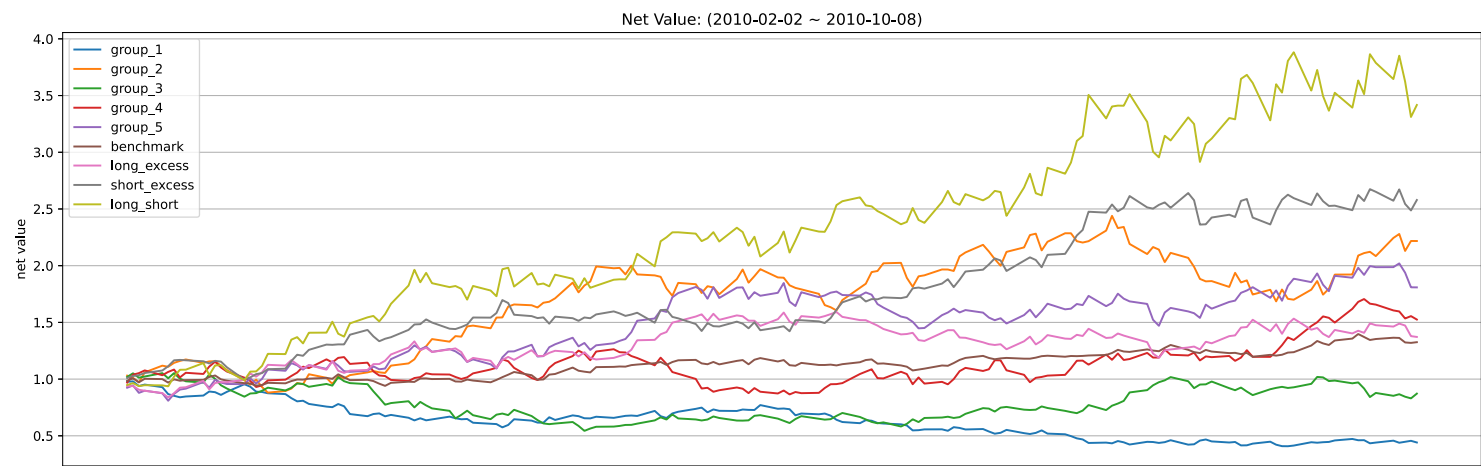


	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	0.9360	0.2639	1.3403	3.5468	0.5344	0.6503	0.0349	-0.0330	1.0574
group_1(short)	-0.2030	0.5700	-0.0476	-0.3561	0.4656	0.6293	0.0345	-0.0306	1.1280
benchmark	0.7235	0.0979	1.9519	7.3904	0.5691	0.3025	0.0156	-0.0151	1.0293
long_excess	0.1101	0.3259	0.4736	0.3380	0.5053	0.6036	0.0321	-0.0305	1.0526
short_excess	0.5926	0.4077	1.1131	1.4535	0.5266	0.5575	0.0304	-0.0287	1.0621
long_short	0.6186	0.5821	0.9834	1.0627	0.5238	0.9168	0.0477	-0.0455	1.0492



	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	-0.1299	0.4805	0.1127	-0.2704	0.5026	0.6544	0.0333	-0.0334	0.9964
group_1(short)	-0.6563	0.7542	-1.4472	-0.8702	0.4233	0.6089	0.0328	-0.0304	1.0783
benchmark	0.7235	0.0979	1.9519	7.3904	0.5691	0.3025	0.0156	-0.0151	1.0293
long_excess	-0.5001	0.4955	-0.8701	-1.0092	0.4681	0.5933	0.0302	-0.0304	0.9926
short_excess	2.8450	0.3667	2.9316	7.7585	0.5638	0.5036	0.0283	-0.0232	1.2219
long_short	0.8465	0.5750	1.1573	1.4721	0.5291	0.8251	0.0423	-0.0399	1.0596





	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	1.3040	0.2338	1.6184	5.5777	0.5363	0.6433	0.0353	-0.0323	1.0925
group_1(short)	-0.6478	0.5919	-1.4586	-1.0945	0.4413	0.5938	0.0302	-0.0303	0.9962
benchmark	0.7593	0.0979	2.0448	7.7555	0.5618	0.2981	0.0157	-0.0146	1.0759
long_excess	0.3255	0.3062	0.7824	1.0631	0.5000	0.5590	0.0305	-0.0270	1.1284
short_excess	2.8014	0.2068	2.7772	13.5446	0.5674	0.5331	0.0289	-0.0244	1.1875
long_short	3.7110	0.3852	2.2569	9.6329	0.5251	0.8450	0.0481	-0.0377	1.2758

因子加权日频收益



	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
factor_weighted	-0.1213	0.2784	-0.1591	-0.4358	0.4722	0.3743	0.0203	-0.0188	1.0793
benchmark	0.6786	0.0979	1.8780	6.9322	0.5587	0.2999	0.0157	-0.0148	1.0611
excess	-0.5250	0.5426	-1.2678	-0.9675	0.4525	0.4914	0.0254	-0.0255	0.9958

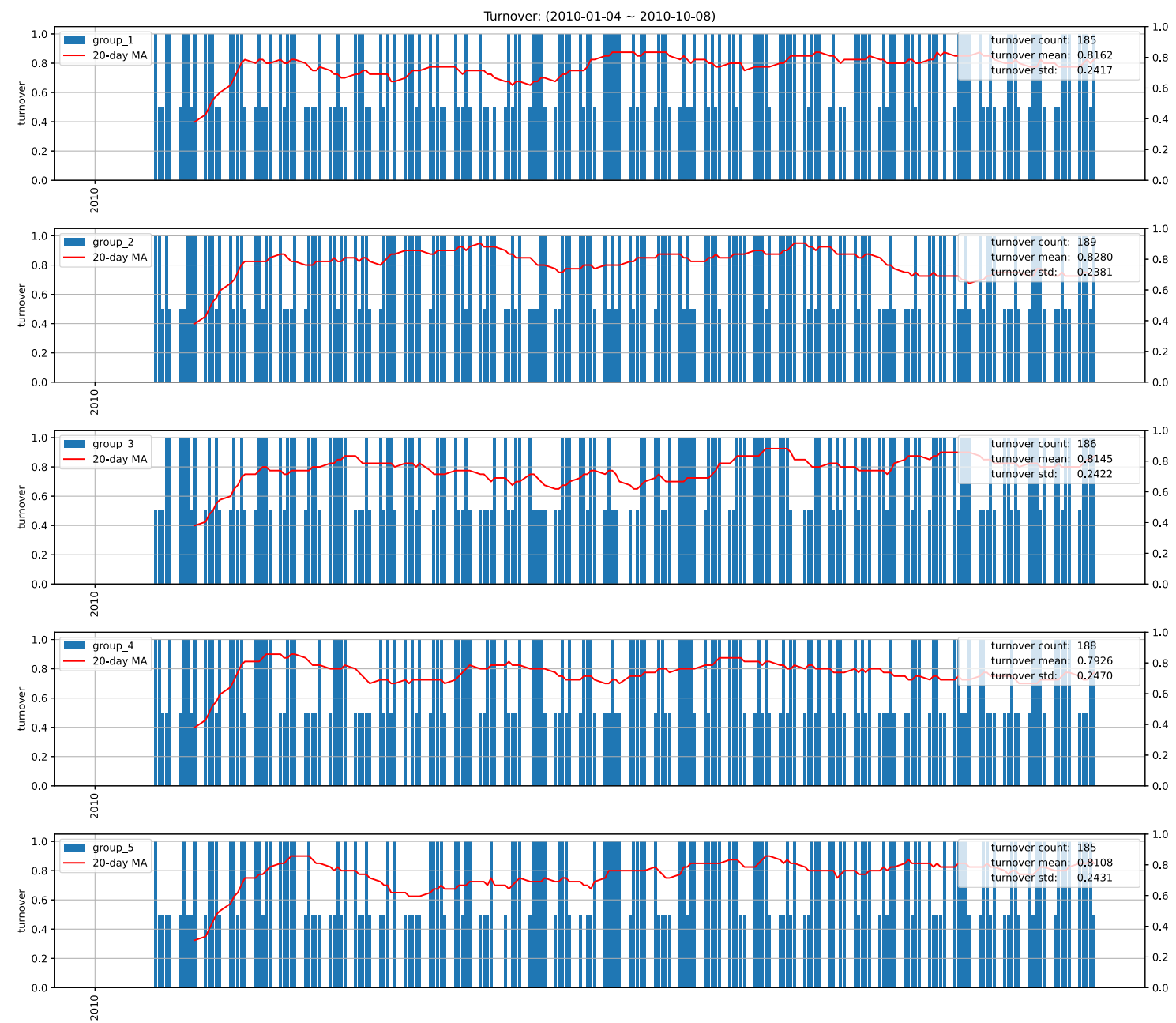
单因子策略(0.8, 1.0)收益



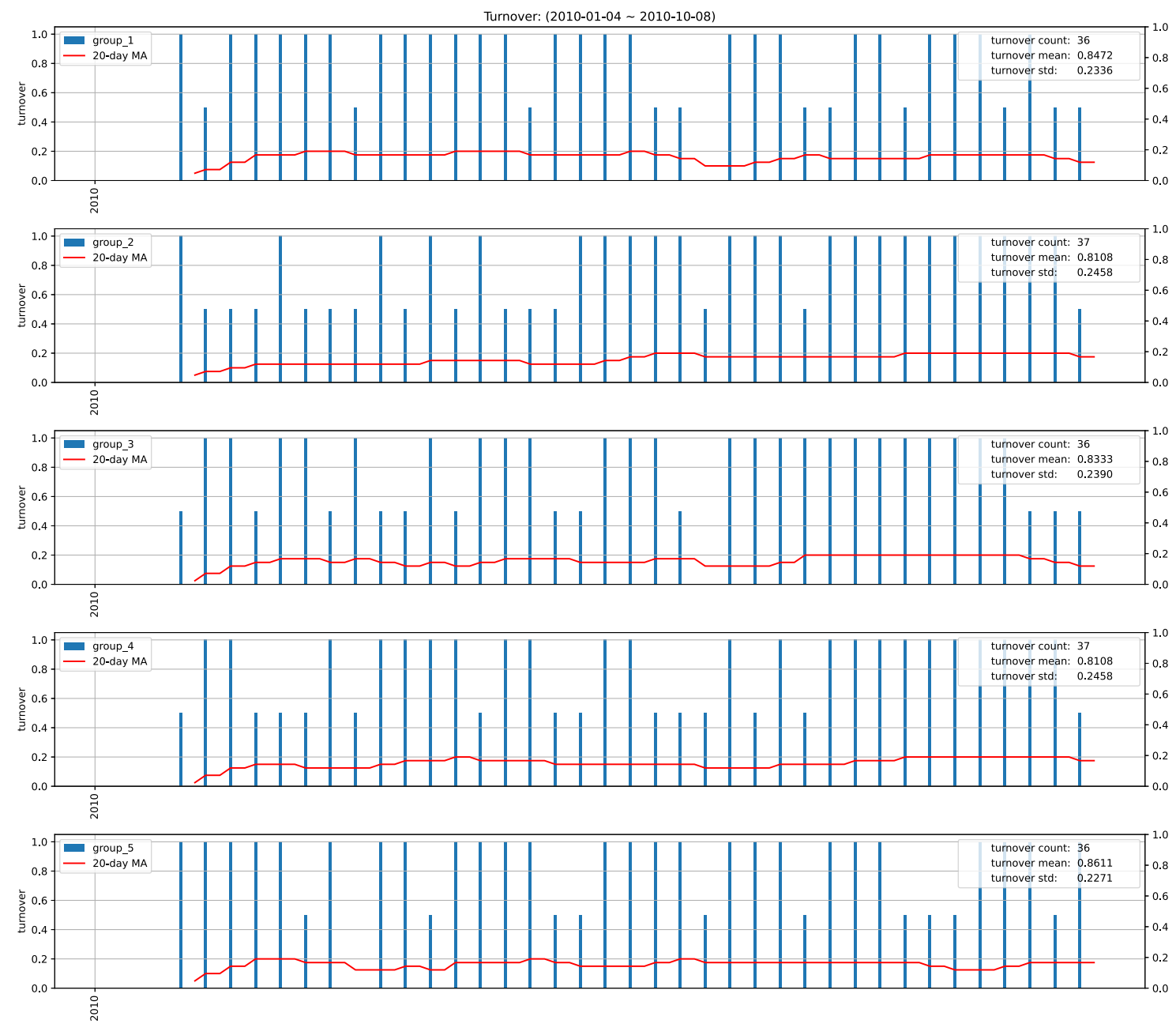
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
strategy	-0.1154	0.4784	0.1664	-0.2412	0.5000	0.6905	0.0364	-0.0358	1.0143
benchmark	0.6786	0.0979	1.8780	6.9322	0.5587	0.2999	0.0157	-0.0148	1.0611
excess	-0.4671	0.5502	-0.7427	-0.8491	0.4693	0.6026	0.0306	-0.0304	1.0066

换手率分析

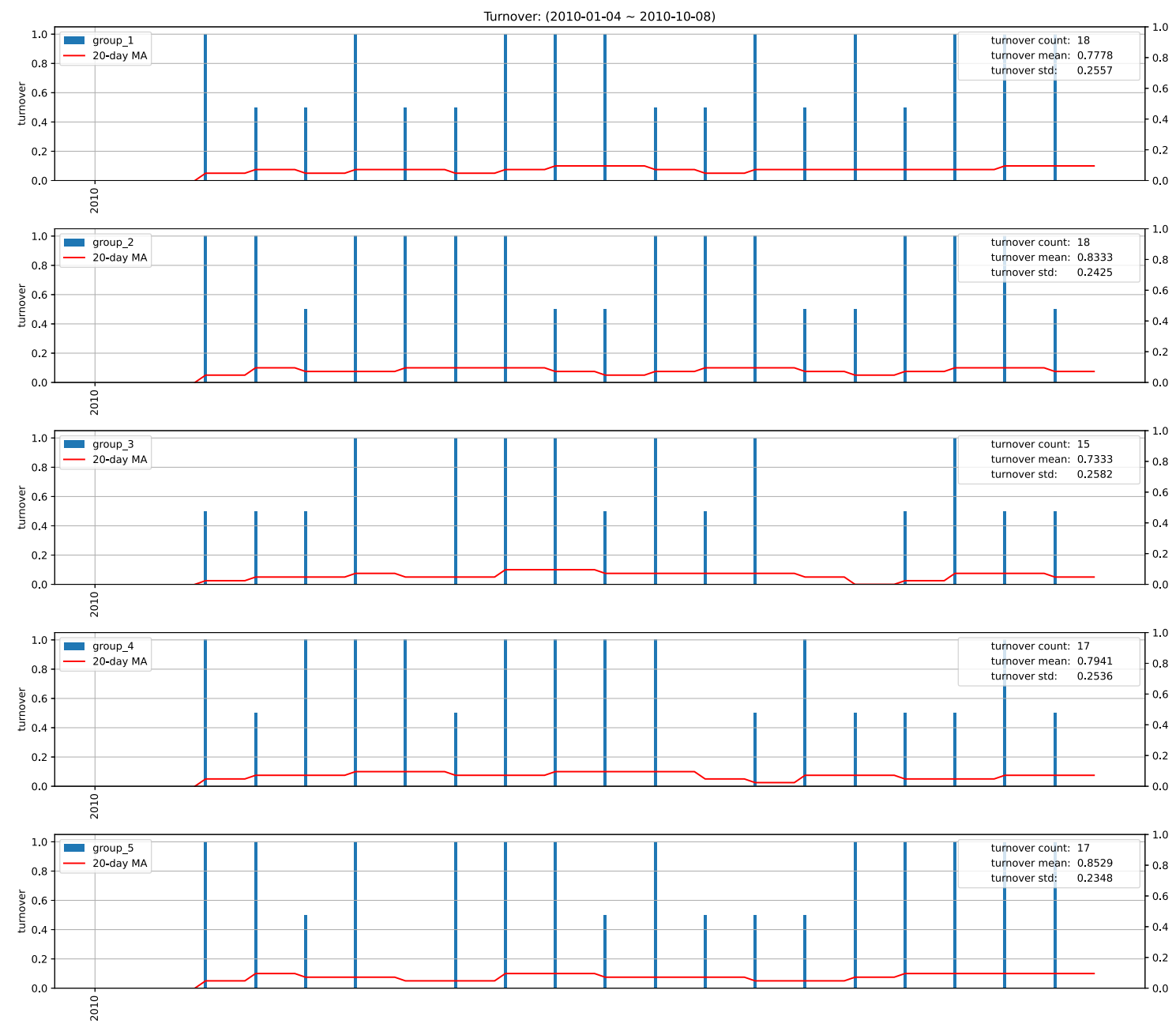
1D



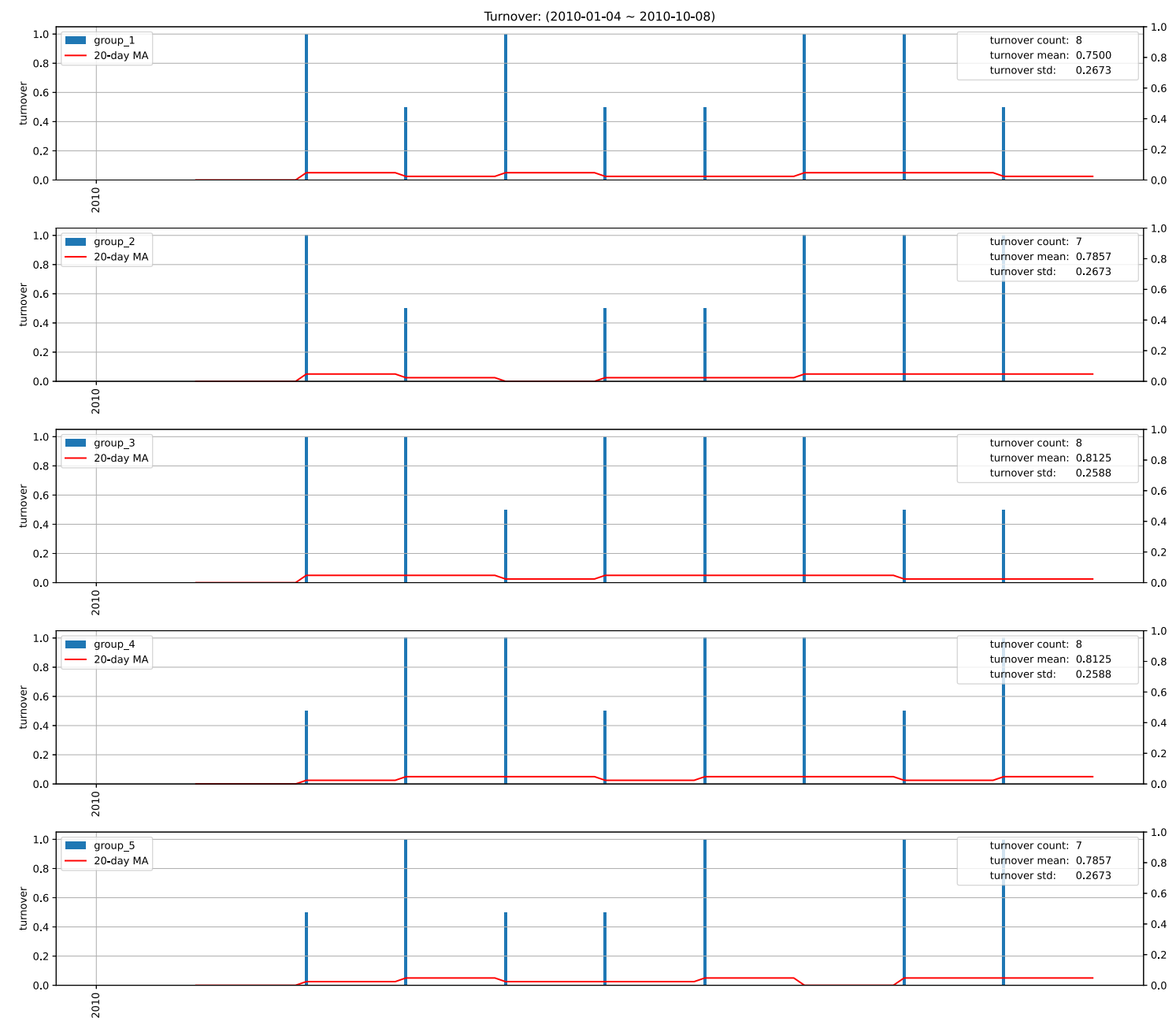
	turnover_count	turnover_mean	turnover_std
group_1	185.0000	0.8162	0.2417
group_2	189.0000	0.8280	0.2381
group_3	186.0000	0.8145	0.2422
group_4	188.0000	0.7926	0.2470
group_5	185.0000	0.8108	0.2431



	turnover_count	turnover_mean	turnover_std
group_1	36.0000	0.8472	0.2336
group_2	37.0000	0.8108	0.2458
group_3	36.0000	0.8333	0.2390
group_4	37.0000	0.8108	0.2458
group_5	36.0000	0.8611	0.2271

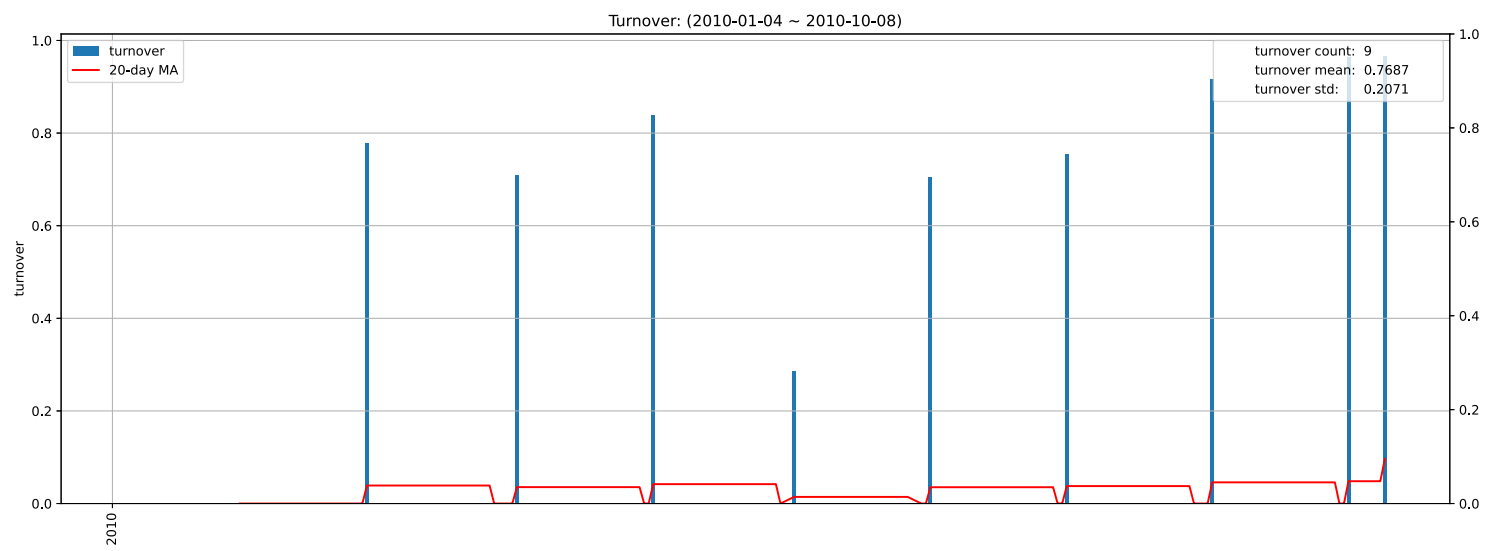


	turnover_count	turnover_mean	turnover_std
group_1	18.0000	0.7778	0.2557
group_2	18.0000	0.8333	0.2425
group_3	15.0000	0.7333	0.2582
group_4	17.0000	0.7941	0.2536
group_5	17.0000	0.8529	0.2348



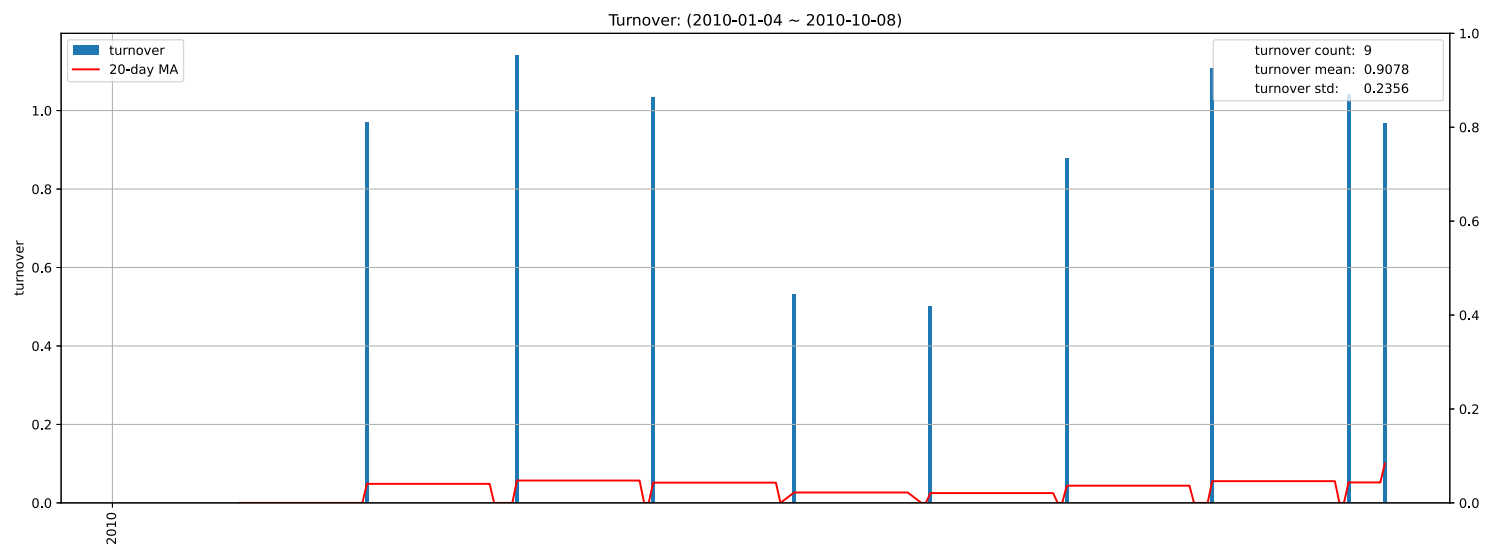
	turnover_count	turnover_mean	turnover_std
group_1	8.0000	0.7500	0.2673
group_2	7.0000	0.7857	0.2673
group_3	8.0000	0.8125	0.2588
group_4	8.0000	0.8125	0.2588
group_5	7.0000	0.7857	0.2673

因子加权持仓换手率



	turnover_count	turnover_mean	turnover_std
factor_weighted	9.0000	0.7687	0.2071

单因子策略(0.8, 1.0)换手率



	turnover_count	turnover_mean	turnover_std
strategy	9.0000	0.9078	0.2356