因子分析报告

RandomGenerated1，3个因子

RankIC比较，根据(T=20,IR)降序

	T=1			T=5			T=10			T=20		
	mean	std	IR	mean	std	IR	mean	std	IR	mean	std	IR
open	0.0439	0.3083	0.1425	0.0941	0.3166	0.2971	0.1529	0.2948	0.5187	0.196	0.2869	0.6829
factor2	-0.0463	0.3385	-0.1367	-0.0413	0.3081	-0.1341	-0.0882	0.323	-0.2732	-0.1222	0.3088	-0.3957
factor1	-0.0463	0.3153	-0.1467	-0.0375	0.3106	-0.1206	-0.0846	0.325	-0.2603	-0.1184	0.3169	-0.3736

因子(T=20)收益比较，根据sharpe降序

多空组合

	return						turnover	
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean
open	1.355	0.3223	1.391	4.2044	0.5363	0.9138	14	0.6072
factor2	-0.0227	0.555	0.3839	-0.041	0.5028	0.8202	18	0.6389
factor1	-0.5908	0.6092	-0.6449	-0.9698	0.5028	0.837	17	0.6177

Cumulative Log Return: (2010-02-02 ~ 2010-10-08)
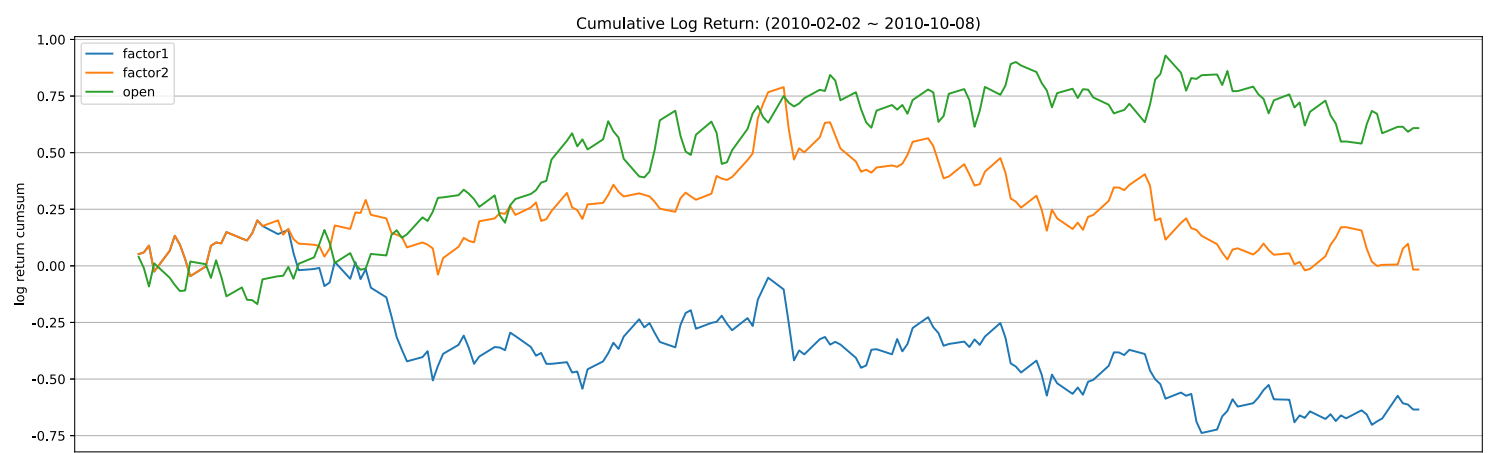
多头超额

	return						turnover	
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean
open	4.3663	0.3874	2.0807	11.2703	0.5393	1.0993	5	0.5
factor2	0.3655	0.5103	0.8451	0.7162	0.5337	1.1528	9	0.6111
factor1	0.2747	0.4861	0.7916	0.5651	0.5393	1.1706	9	0.5556

Cumulative Log Return: (2010-02-02 ~ 2010-10-08)
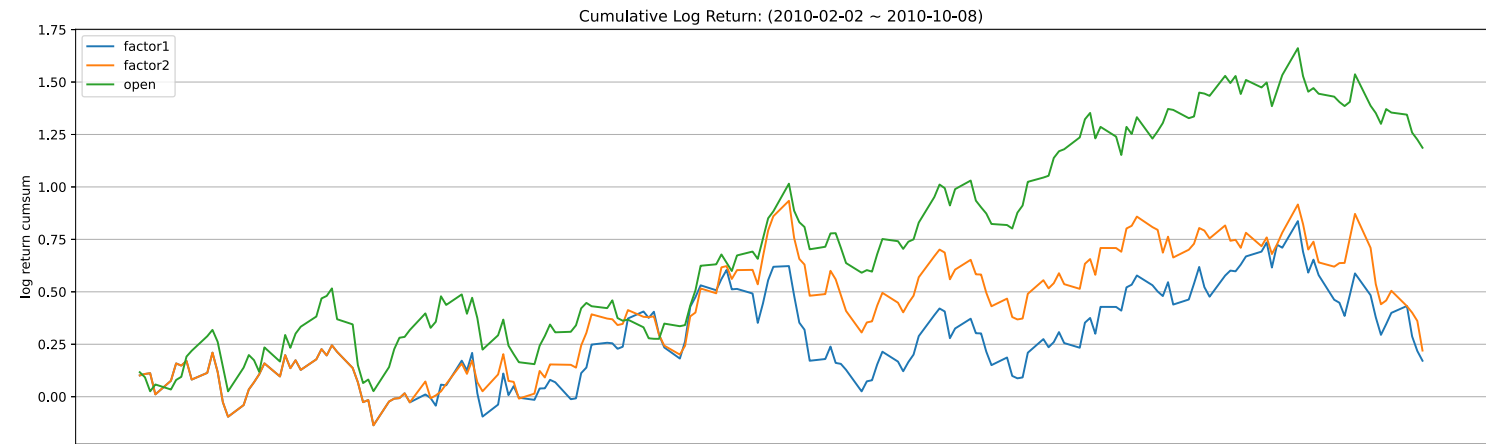
空头超额

	return						turnover	
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean
factor2	-0.7274	0.8111	-0.5824	-0.8968	0.4888	1.1292	9	0.6667
open	-0.828	0.8132	-0.8295	-1.0181	0.4888	1.2166	9	0.6667
factor1	-0.8794	0.8905	-1.3048	-0.9875	0.4663	1.1261	8	0.6875
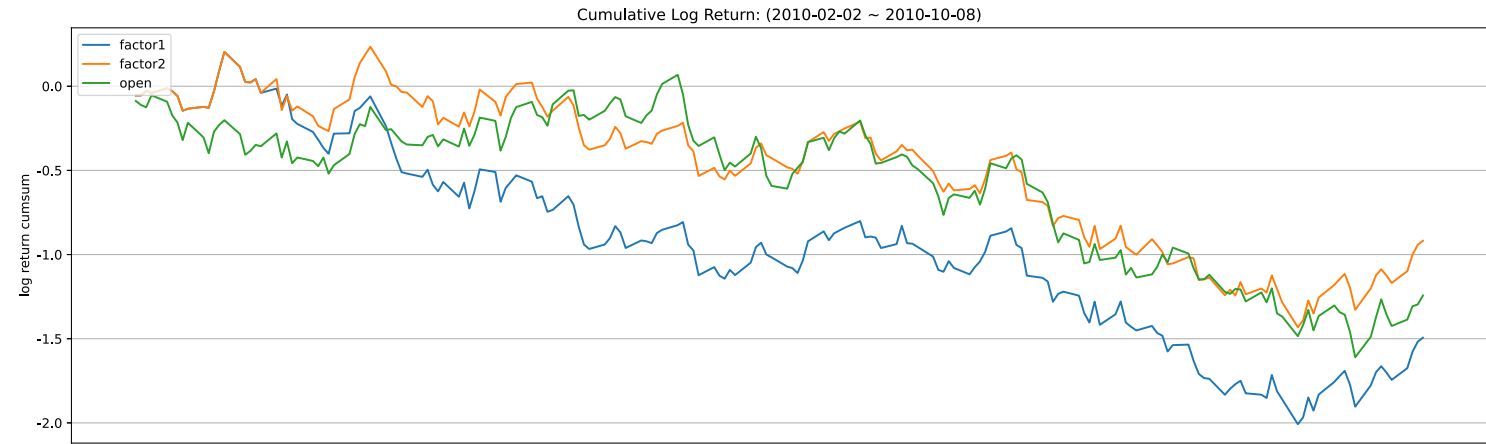
Cumulative Log Return: (2010-02-02 ~ 2010-10-08)

单因子策略收益比较，根据sharpe降序

	excess_return						turnover		
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean	std
open	6.1591	0.4303	2.336	14.3145	0.5475	1.1043	9	0.3802	0.1931
factor2	-0.1941	0.6026	0.3654	-0.322	0.5028	1.1249	9	0.6574	0.3869
factor1	-0.2186	0.5811	0.3581	-0.3763	0.4804	1.1526	9	0.582	0.3513

Cumulative Log Return: (2010-02-01 ~ 2010-10-08)
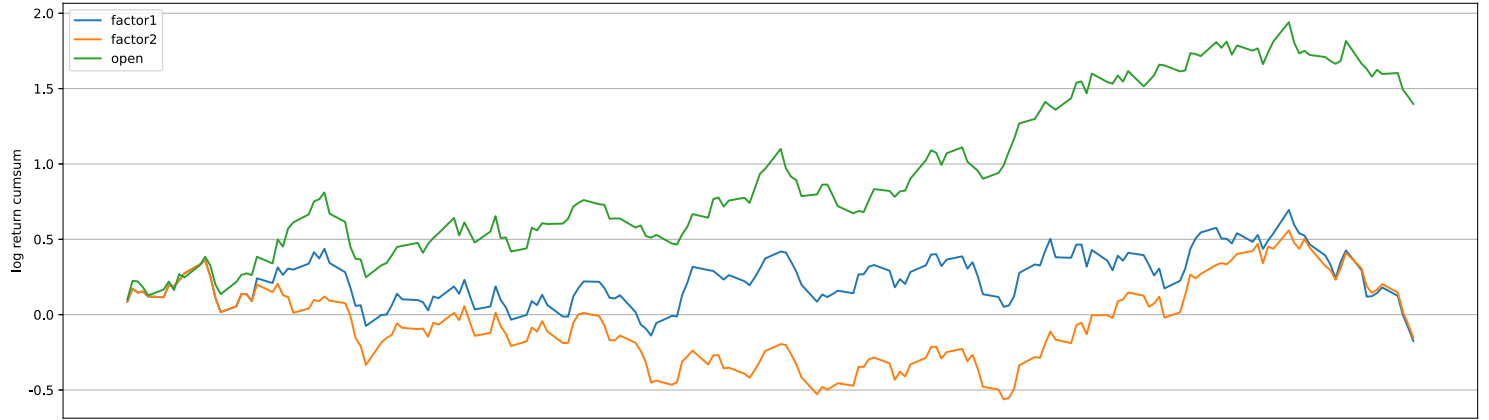
因子相关性热力图
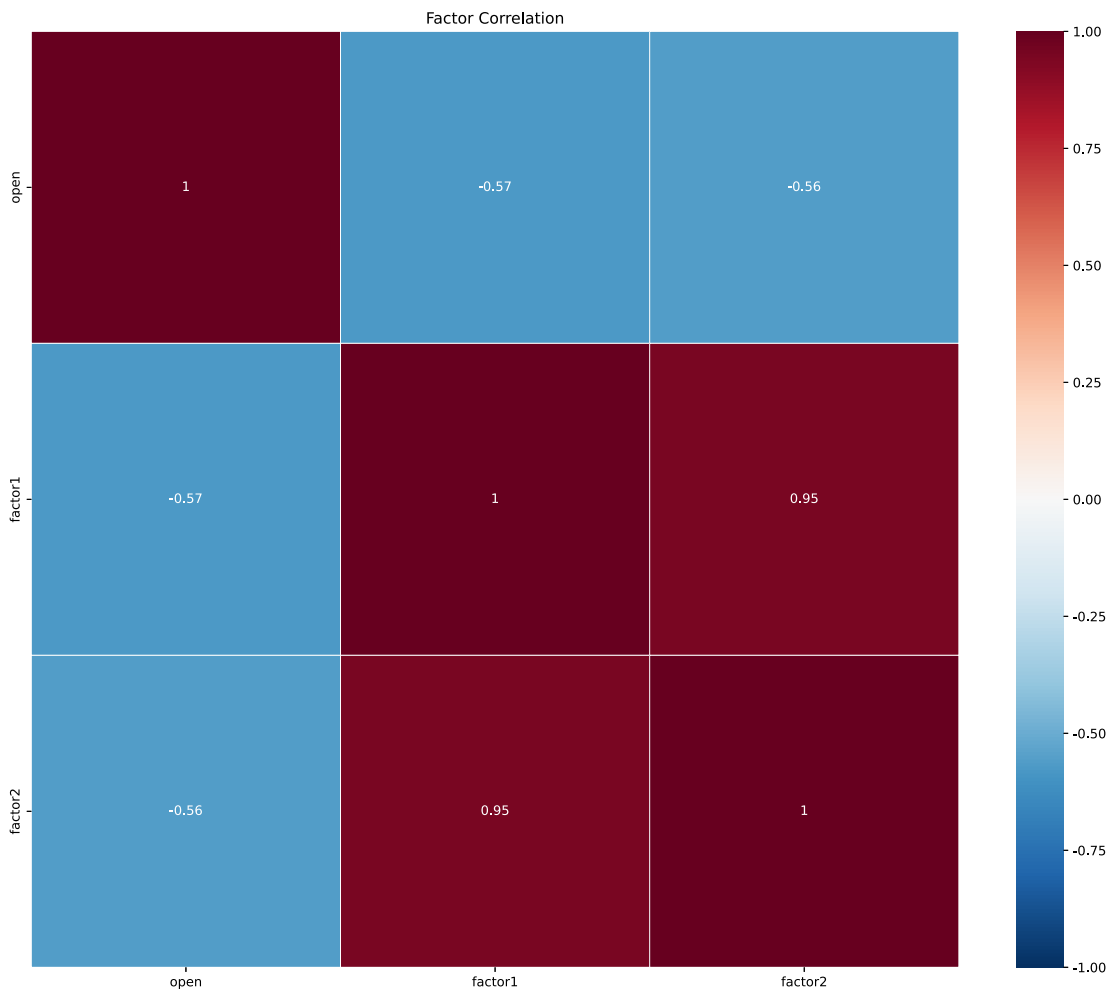
因子等权组合优化

没有找到优化因子

RandomGenerated2，3个因子

RankIC比较，根据(T=20,IR)降序

	T=1			T=5			T=10			T=20		
	mean	**std**	**IR**	**mean**	**std**	**IR**	**mean**	**std**	**IR**	**mean**	**std**	**IR**
open	0.0081	0.3405	0.0239	0.0577	0.3199	0.1804	0.063	0.3131	0.2013	0.0926	0.362	0.2558
factor1	0.0297	0.3586	0.0827	0.034	0.3225	0.1055	0.0242	0.3414	0.0709	0.006	0.3462	0.0173
factor2	0.022	0.3539	0.0622	0.0344	0.3243	0.1061	0.0211	0.3317	0.0635	-0.0006	0.3483	-0.0017

因子(T=20)收益比较，根据sharpe降序

多空组合

	return						turnover	
	ann_ret	**max_dd**	**sharpe**	**calmar**	**win_rate**	**ann_vol**	**count**	**mean**
factor2	3.711	0.3852	2.2569	9.6329	0.5251	0.845	15	0.7667
factor1	2.4903	0.3852	1.9083	6.4643	0.5363	0.8403	15	0.7667
open	0.0987	0.4921	0.565	0.2006	0.514	0.9248	11	0.6364

Cumulative Log Return: (2010-02-02 ~ 2010-10-08)
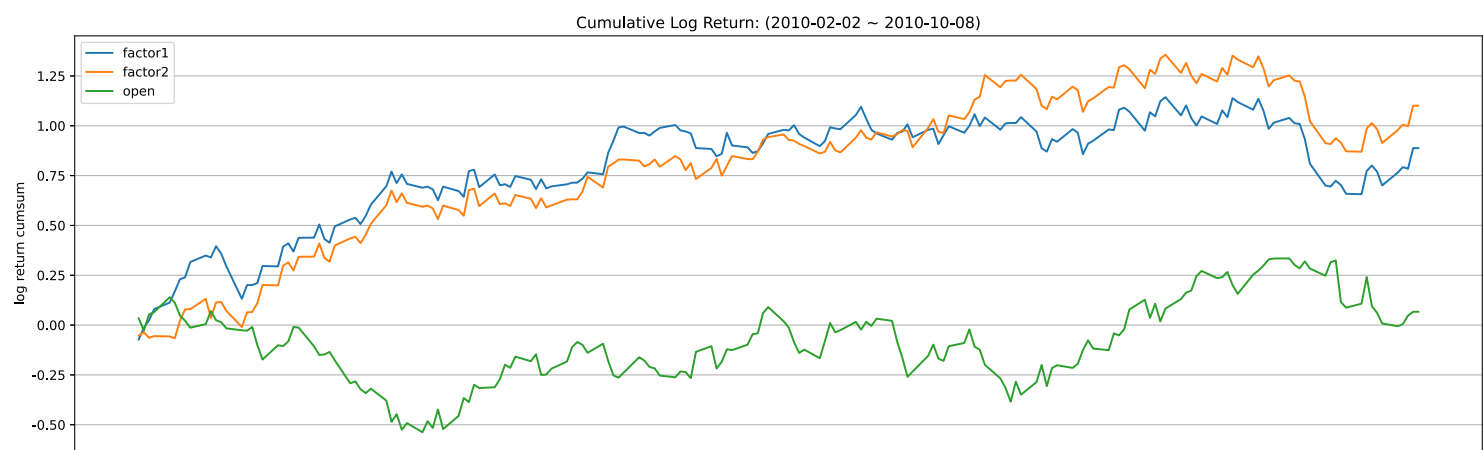
多头超额

	return						turnover	
	ann_ret	**max_dd**	**sharpe**	**calmar**	**win_rate**	**ann_vol**	**count**	**mean**
factor1	0.4577	0.3257	0.9541	1.4053	0.5169	0.5573	7	0.7857
open	0.3918	0.4193	0.8572	0.9344	0.5337	0.582	6	0.6667
factor2	0.3255	0.3062	0.7824	1.0631	0.5	0.559	7	0.7857

Cumulative Log Return: (2010-02-02 ~ 2010-10-08)
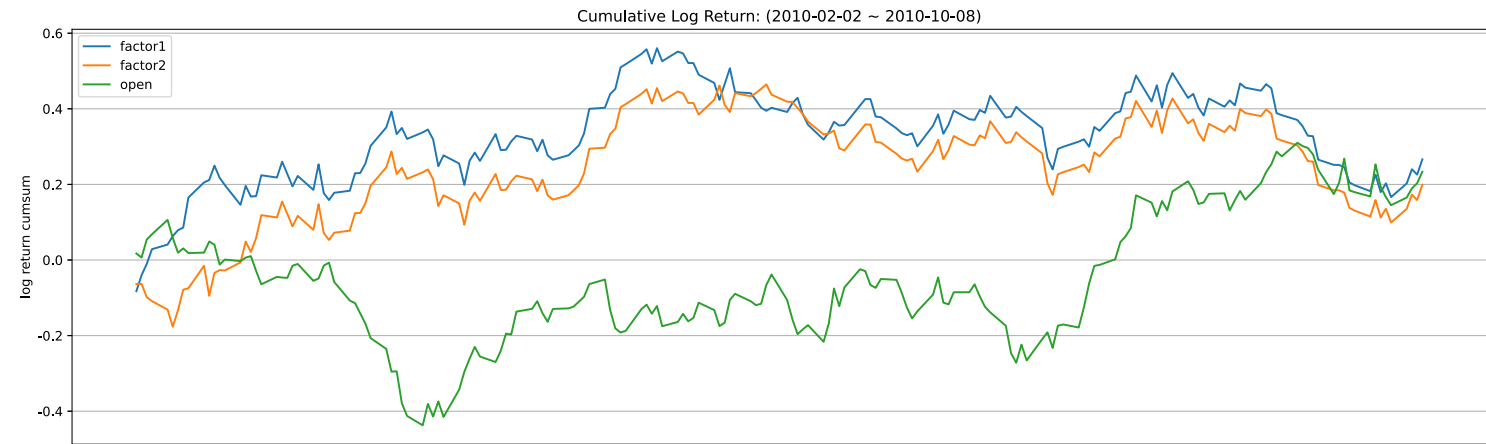
空头超额

	return						turnover	
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean
factor2	2.8014	0.2068	2.7772	13.5446	0.5674	0.5331	8	0.75
factor1	1.5641	0.2068	2.0582	7.5624	0.5225	0.5252	8	0.75
open	-0.1414	0.254	0.0443	-0.5567	0.5	0.599	5	0.6
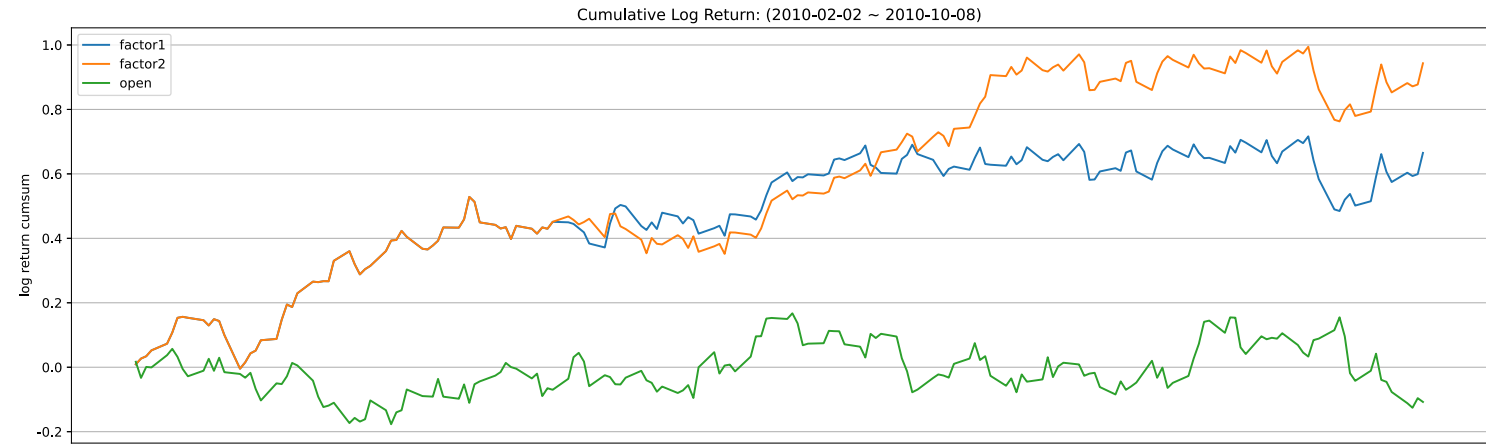
Cumulative Log Return: (2010-02-02 ~ 2010-10-08)

单因子策略收益比较，根据**sharpe**降序

	excess_return						turnover		
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean	std
open	0.669	0.3969	1.1758	1.6856	0.5587	0.5763	9	0.3555	0.2584
factor1	-0.455	0.5737	-0.7093	-0.7931	0.4749	0.6011	9	0.9042	0.2334
factor2	-0.4671	0.5502	-0.7427	-0.8491	0.4693	0.6026	9	0.9078	0.2356

Cumulative Log Return: (2010-02-01 ~ 2010-10-08)
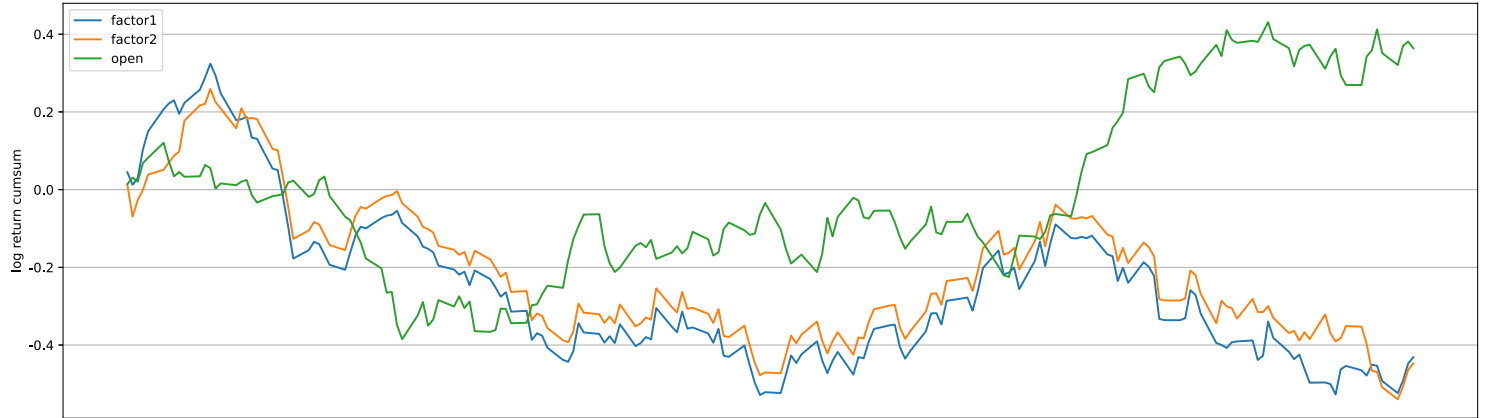
因子相关性热力图
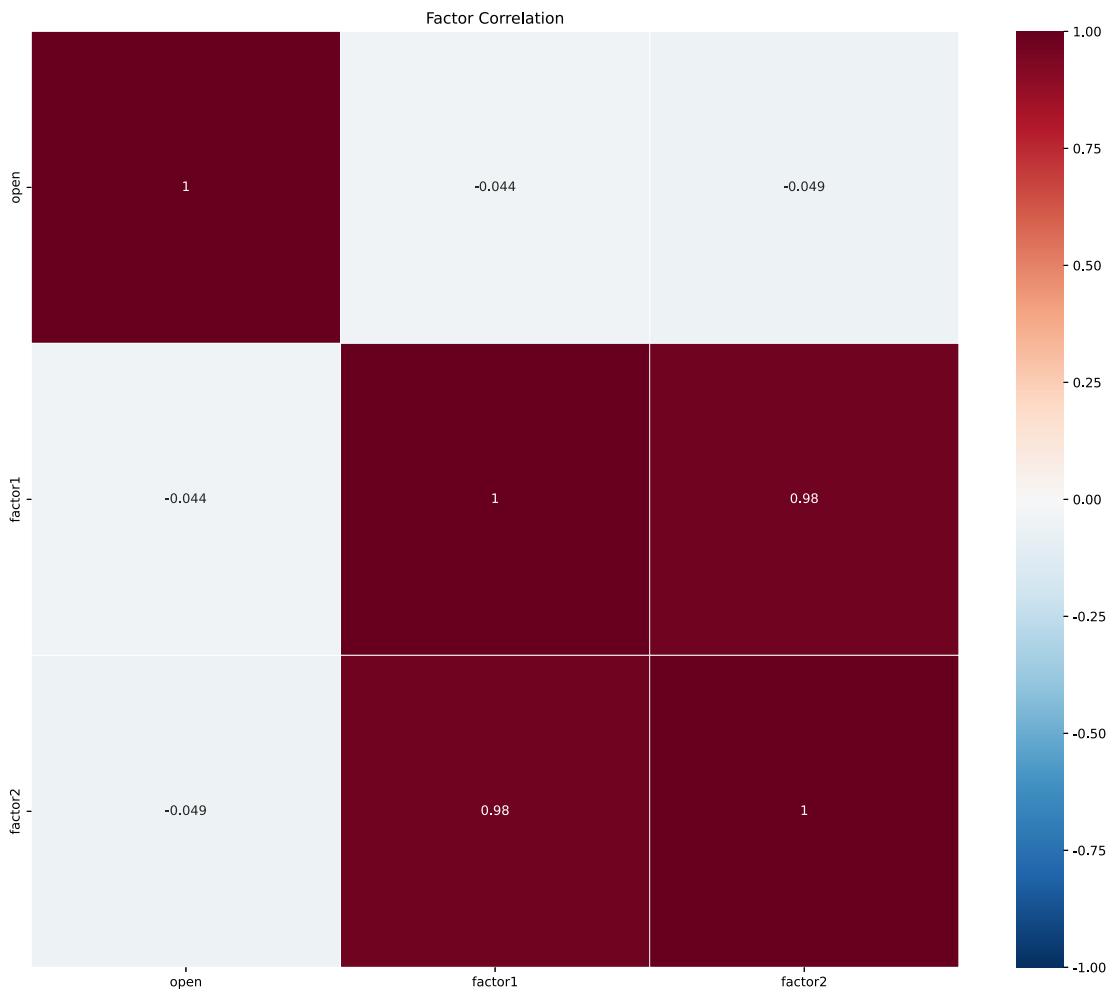
因子等权组合优化

没有找到优化因子

factor1，2个选股池

RankIC比较，根据(T=20,IR)降序

	T=1			T=5			T=10			T=20		
	mean	std	IR	mean	std	IR	mean	std	IR	mean	std	IR
RandomGenerated2	0.0297	0.3586	0.0827	0.034	0.3225	0.1055	0.0242	0.3414	0.0709	0.006	0.3462	0.0173
RandomGenerated1	-0.0463	0.3153	-0.1467	-0.0375	0.3106	-0.1206	-0.0846	0.325	-0.2603	-0.1184	0.3169	-0.3736

因子(T=20)收益比较，根据sharpe降序

多空组合

	return						turnover	
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean
RandomGenerated2	2.4903	0.3852	1.9083	6.4643	0.5363	0.8403	15	0.7667
RandomGenerated1	-0.5908	0.6092	-0.6449	-0.9698	0.5028	0.837	17	0.6177
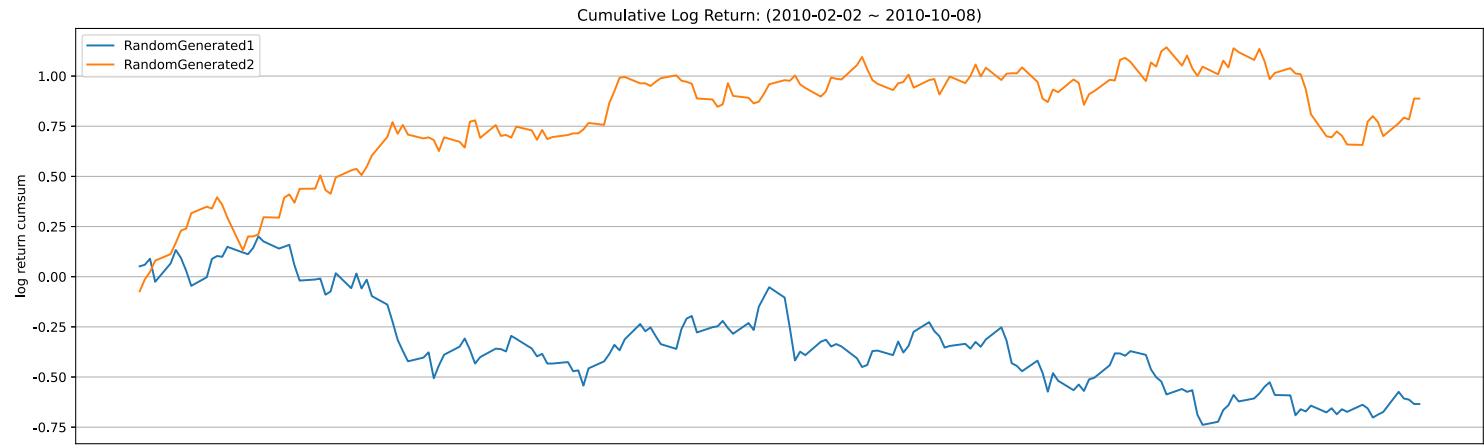
Cumulative Log Return: (2010-02-02 ~ 2010-10-08)

多头超额

	return						turnover	
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean
RandomGenerated2	0.4577	0.3257	0.9541	1.4053	0.5169	0.5573	7	0.7857
RandomGenerated1	0.2747	0.4861	0.7916	0.5651	0.5393	1.1706	9	0.5556
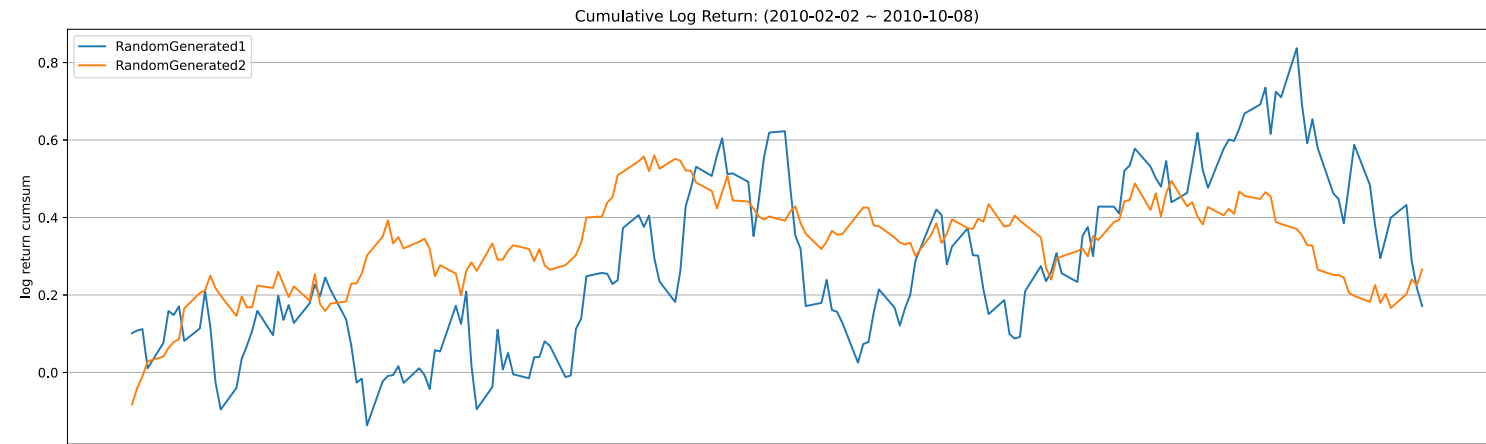
Cumulative Log Return: (2010-02-02 ~ 2010-10-08)

空头超额

	return						turnover	
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean
RandomGenerated2	1.5641	0.2068	2.0582	7.5624	0.5225	0.5252	8	0.75
RandomGenerated1	-0.8794	0.8905	-1.3048	-0.9875	0.4663	1.1261	8	0.6875
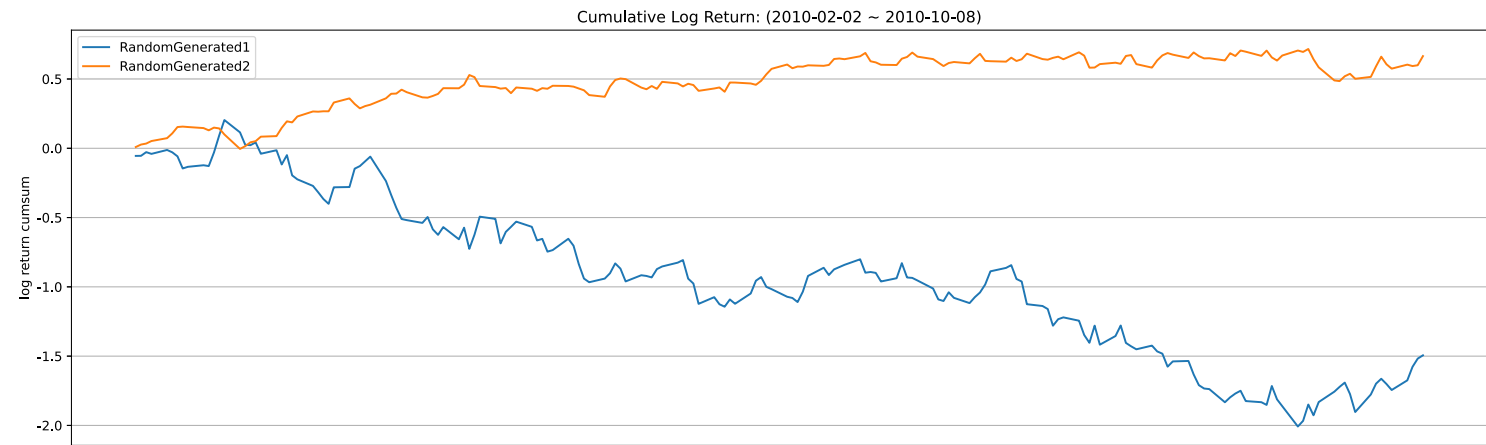
Cumulative Log Return: (2010-02-02 ~ 2010-10-08)

单因子策略收益比较，根据**sharpe**降序

	excess_return						turnover		
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean	std
RandomGenerated1	-0.2186	0.5811	0.3581	-0.3763	0.4804	1.1526	9	0.582	0.3513
RandomGenerated2	-0.455	0.5737	-0.7093	-0.7931	0.4749	0.6011	9	0.9042	0.2334

Cumulative Log Return: (2010-02-01 ~ 2010-10-08)
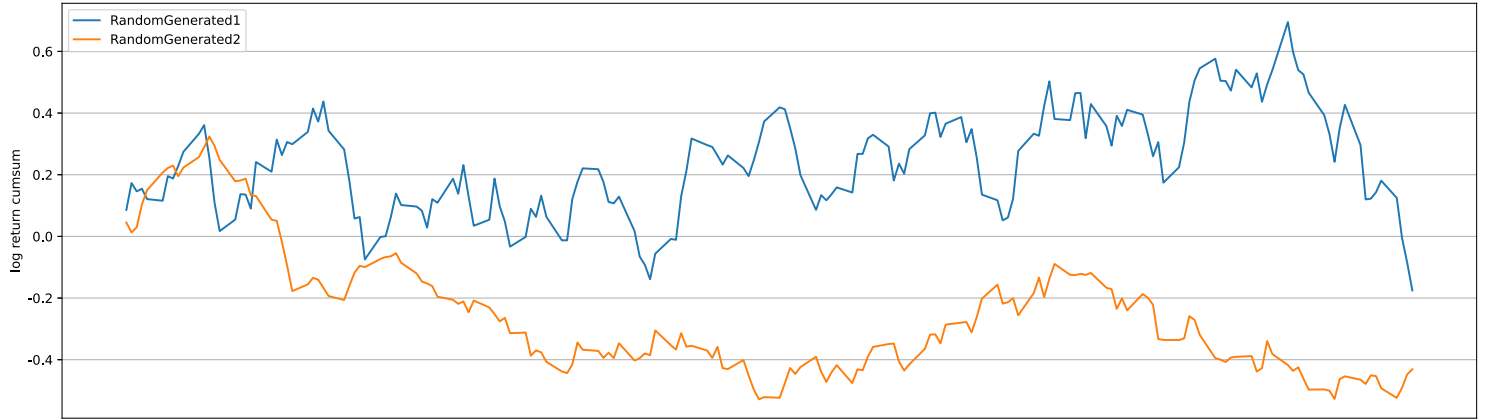
factor2，2个选股池

RankIC比较，根据(T=20,IR)降序

	T=1			T=5			T=10			T=20		
	mean	std	IR	mean	std	IR	mean	std	IR	mean	std	IR
RandomGenerated2	0.022	0.3539	0.0622	0.0344	0.3243	0.1061	0.0211	0.3317	0.0635	-0.0006	0.3483	-0.0017
RandomGenerated1	-0.0463	0.3385	-0.1367	-0.0413	0.3081	-0.1341	-0.0882	0.323	-0.2732	-0.1222	0.3088	-0.3957

因子(T=20)收益比较，根据sharpe降序

多空组合

	return						turnover	
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean
RandomGenerated2	3.711	0.3852	2.2569	9.6329	0.5251	0.845	15	0.7667
RandomGenerated1	-0.0227	0.555	0.3839	-0.041	0.5028	0.8202	18	0.6389
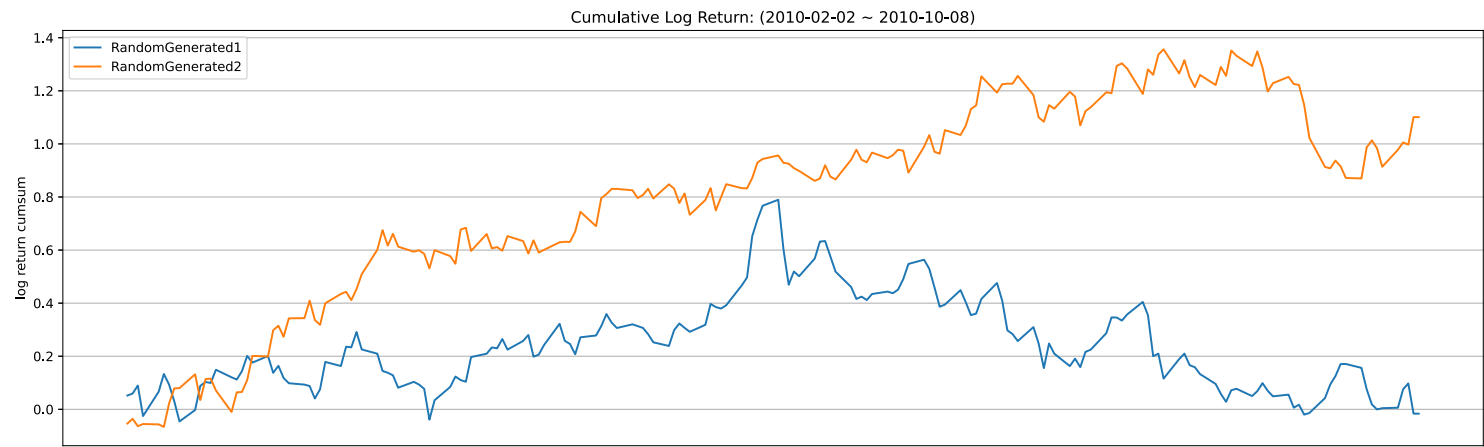
Cumulative Log Return: (2010-02-02 ~ 2010-10-08)

多头超额

	return						turnover	
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean
RandomGenerated1	0.3655	0.5103	0.8451	0.7162	0.5337	1.1528	9	0.6111
RandomGenerated2	0.3255	0.3062	0.7824	1.0631	0.5	0.559	7	0.7857
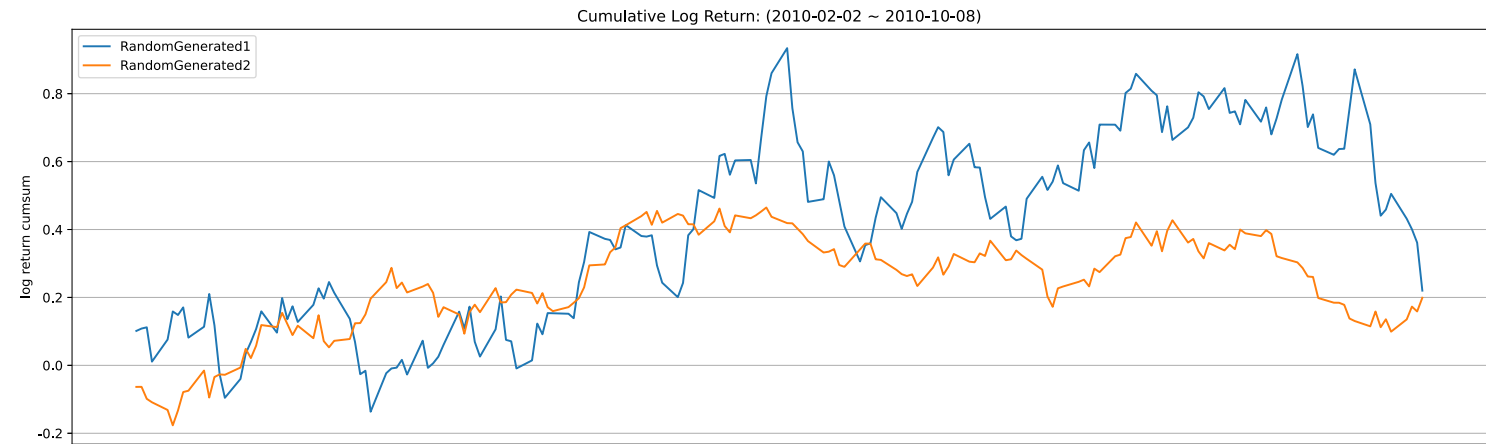
Cumulative Log Return: (2010-02-02 ~ 2010-10-08)

空头超额

	return						turnover	
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean
RandomGenerated2	2.8014	0.2068	2.7772	13.5446	0.5674	0.5331	8	0.75
RandomGenerated1	-0.7274	0.8111	-0.5824	-0.8968	0.4888	1.1292	9	0.6667
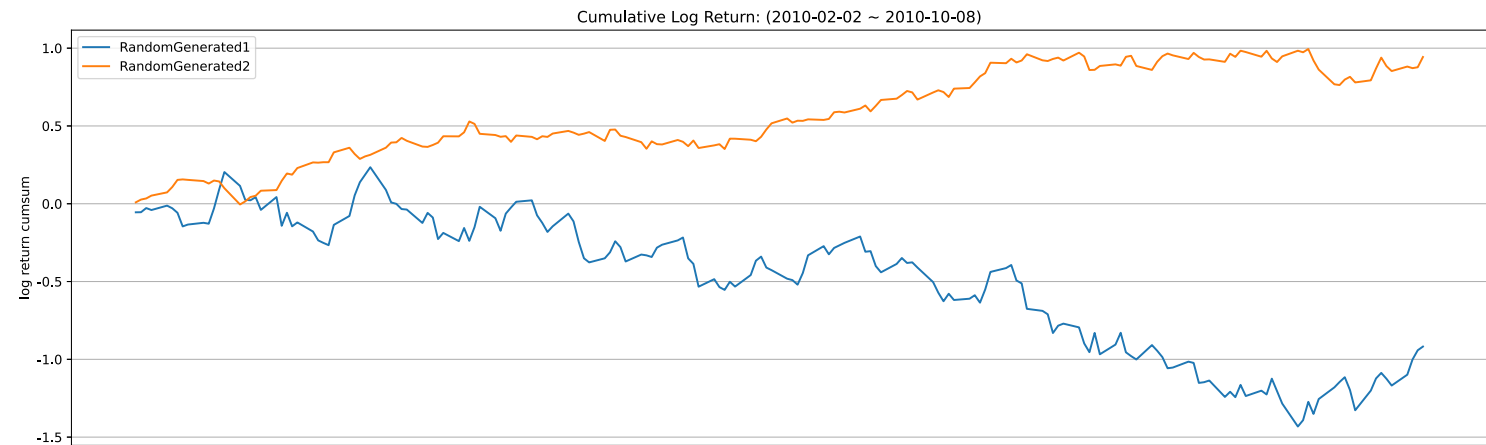
Cumulative Log Return: (2010-02-02 ~ 2010-10-08)

单因子策略收益比较，根据sharpe降序

	excess_return						turnover		
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean	std
RandomGenerated1	-0.1941	0.6026	0.3654	-0.322	0.5028	1.1249	9	0.6574	0.3869
RandomGenerated2	-0.4671	0.5502	-0.7427	-0.8491	0.4693	0.6026	9	0.9078	0.2356

Cumulative Log Return: (2010-02-01 ~ 2010-10-08)
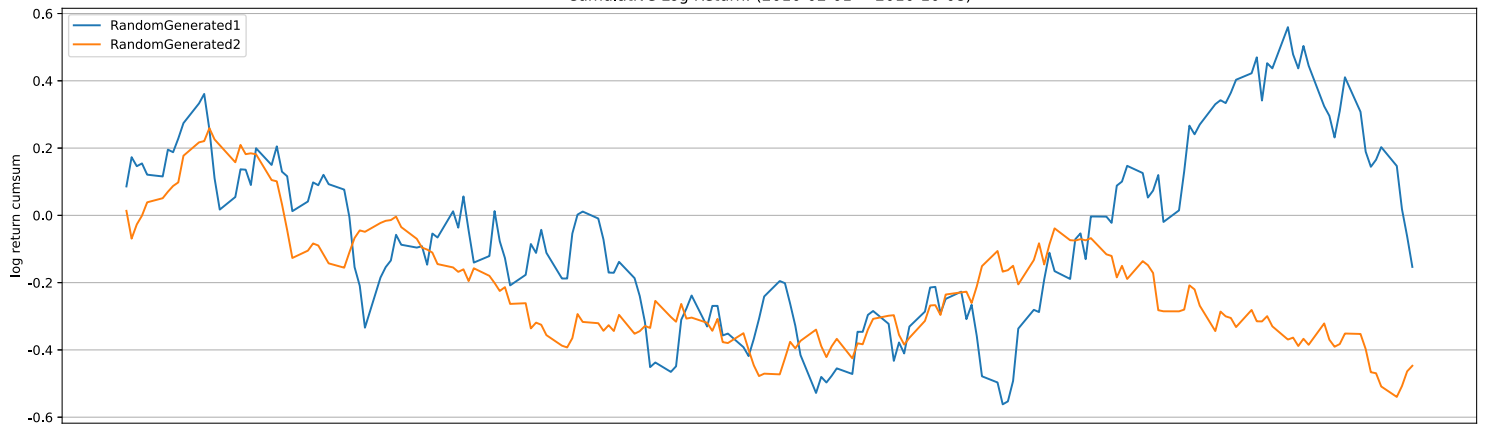
open，2个选股池

RankIC比较，根据(T=20,IR)降序

	T=1			T=5			T=10			T=20		
	mean	std	IR	mean	std	IR	mean	std	IR	mean	std	IR
RandomGenerated1	0.0439	0.3083	0.1425	0.0941	0.3166	0.2971	0.1529	0.2948	0.5187	0.196	0.2869	0.6829
RandomGenerated2	0.0081	0.3405	0.0239	0.0577	0.3199	0.1804	0.063	0.3131	0.2013	0.0926	0.362	0.2558

因子(T=20)收益比较，根据sharpe降序

多空组合

	return						turnover	
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean
RandomGenerated1	1.355	0.3223	1.391	4.2044	0.5363	0.9138	14	0.6072
RandomGenerated2	0.0987	0.4921	0.565	0.2006	0.514	0.9248	11	0.6364
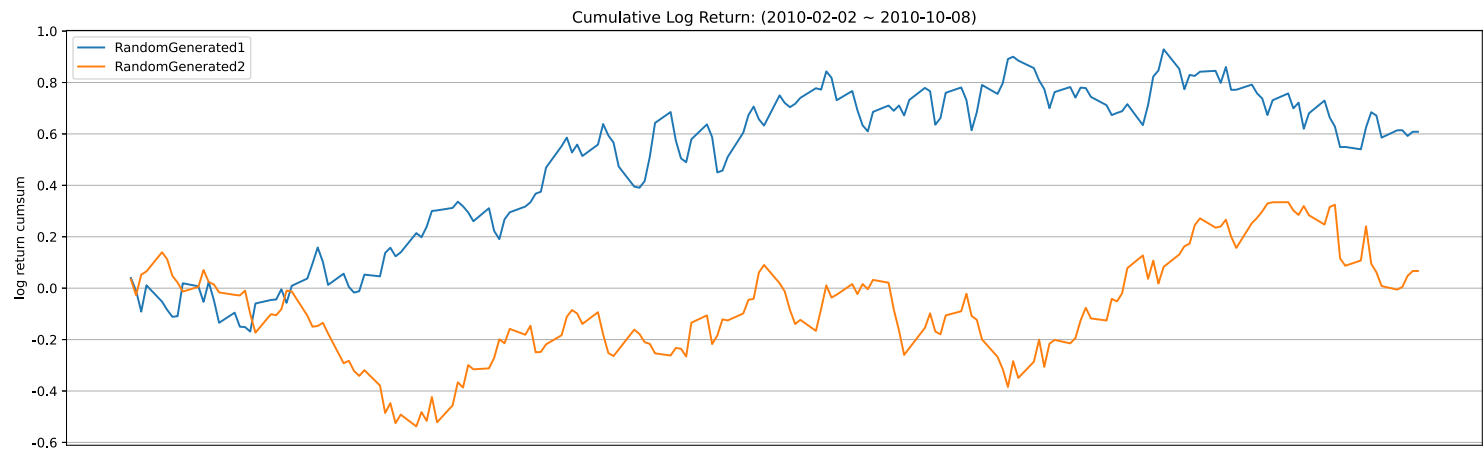
Cumulative Log Return: (2010-02-02 ~ 2010-10-08)

多头超额

	return						turnover	
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean
RandomGenerated1	4.3663	0.3874	2.0807	11.2703	0.5393	1.0993	5	0.5
RandomGenerated2	0.3918	0.4193	0.8572	0.9344	0.5337	0.582	6	0.6667
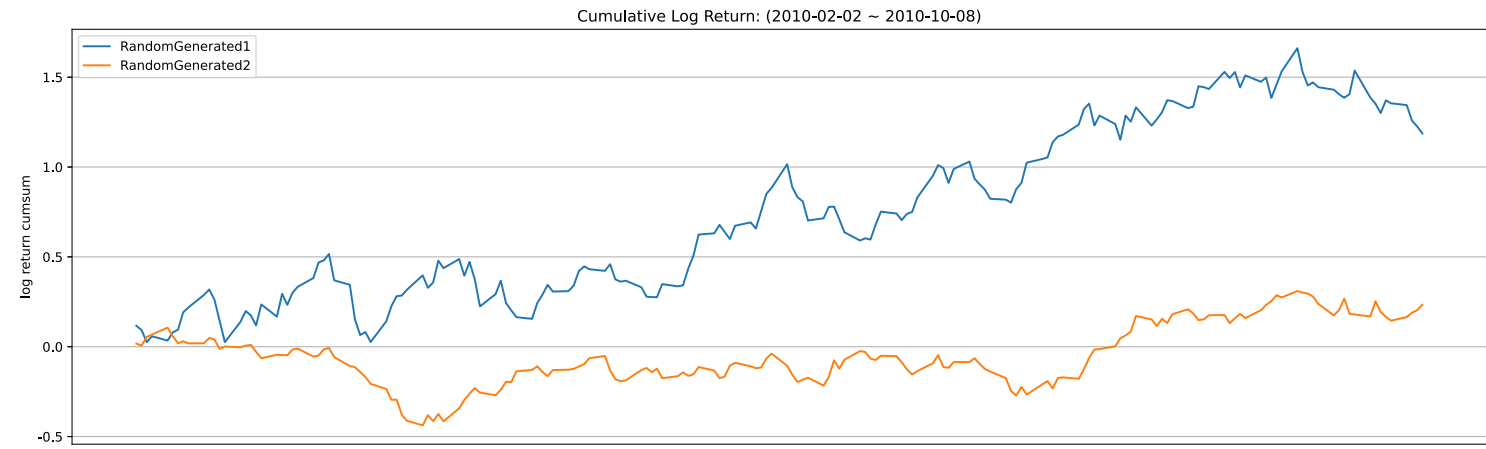
Cumulative Log Return: (2010-02-02 ~ 2010-10-08)

空头超额

	return						turnover	
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean
RandomGenerated2	-0.1414	0.254	0.0443	-0.5567	0.5	0.599	5	0.6
RandomGenerated1	-0.828	0.8132	-0.8295	-1.0181	0.4888	1.2166	9	0.6667
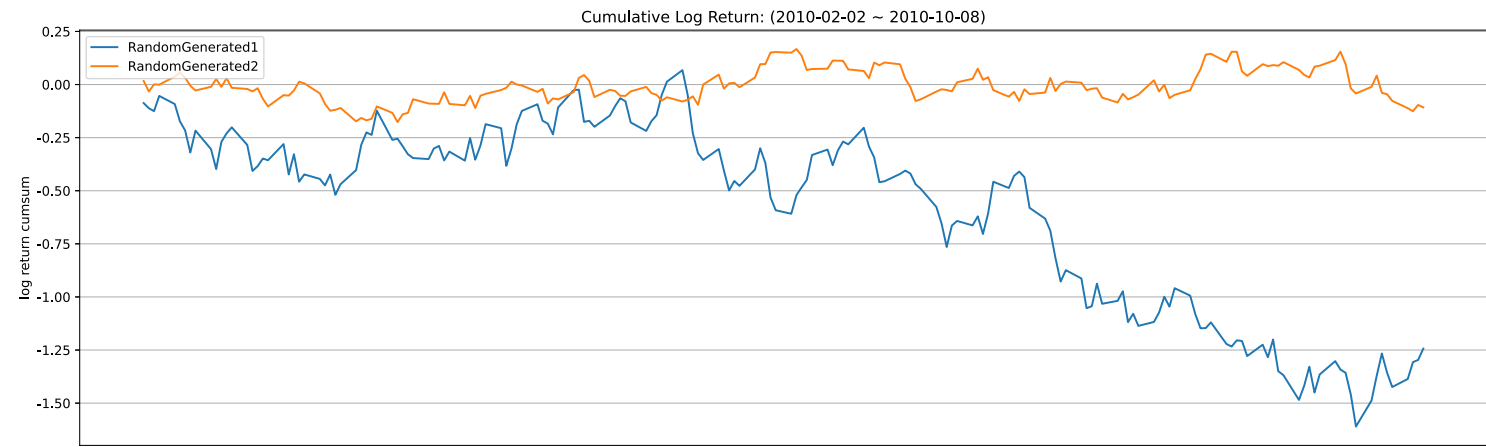
Cumulative Log Return: (2010-02-02 ~ 2010-10-08)

单因子策略收益比较，根据**sharpe**降序

	excess_return						turnover		
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	count	mean	std
RandomGenerated1	6.1591	0.4303	2.336	14.3145	0.5475	1.1043	9	0.3802	0.1931
RandomGenerated2	0.669	0.3969	1.1758	1.6856	0.5587	0.5763	9	0.3555	0.2584

Cumulative Log Return: (2010-02-01 ~ 2010-10-08)