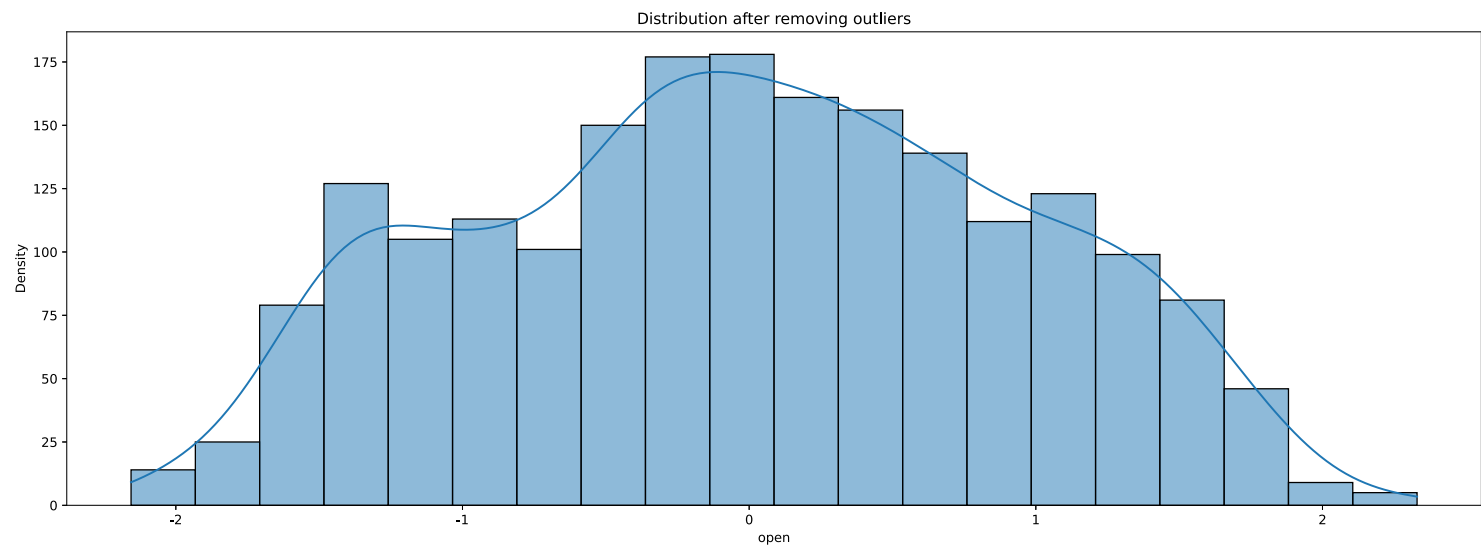


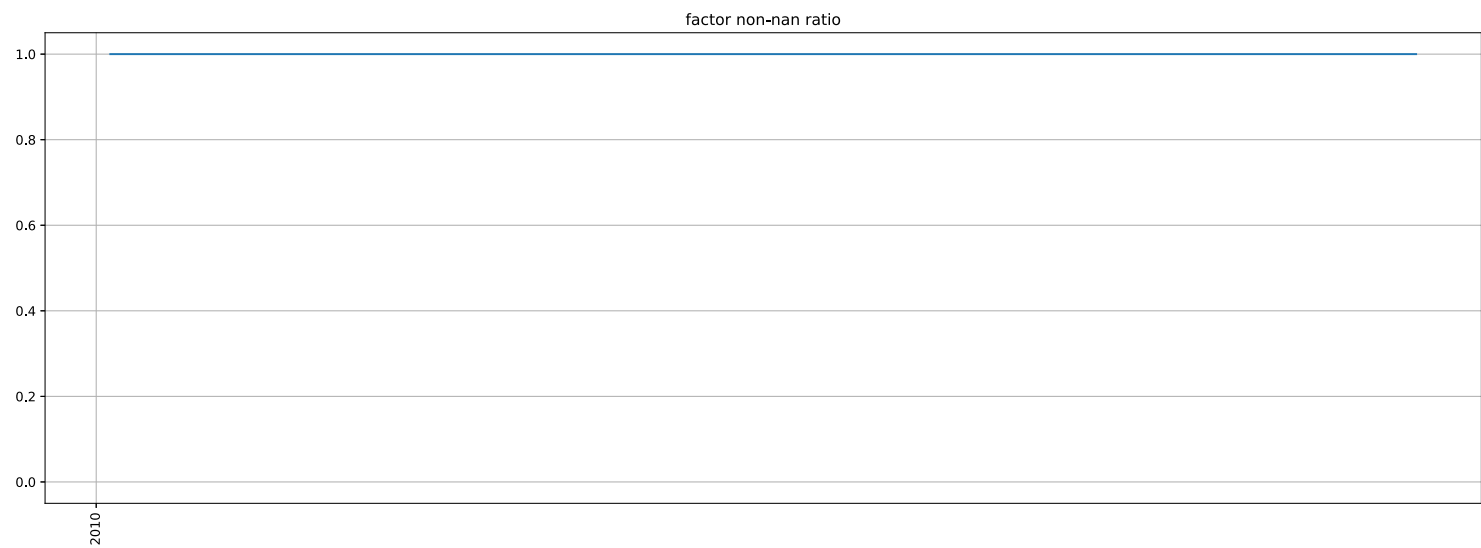
open(RandomGenerated2) 因子报告

因子值分布（已去极值）



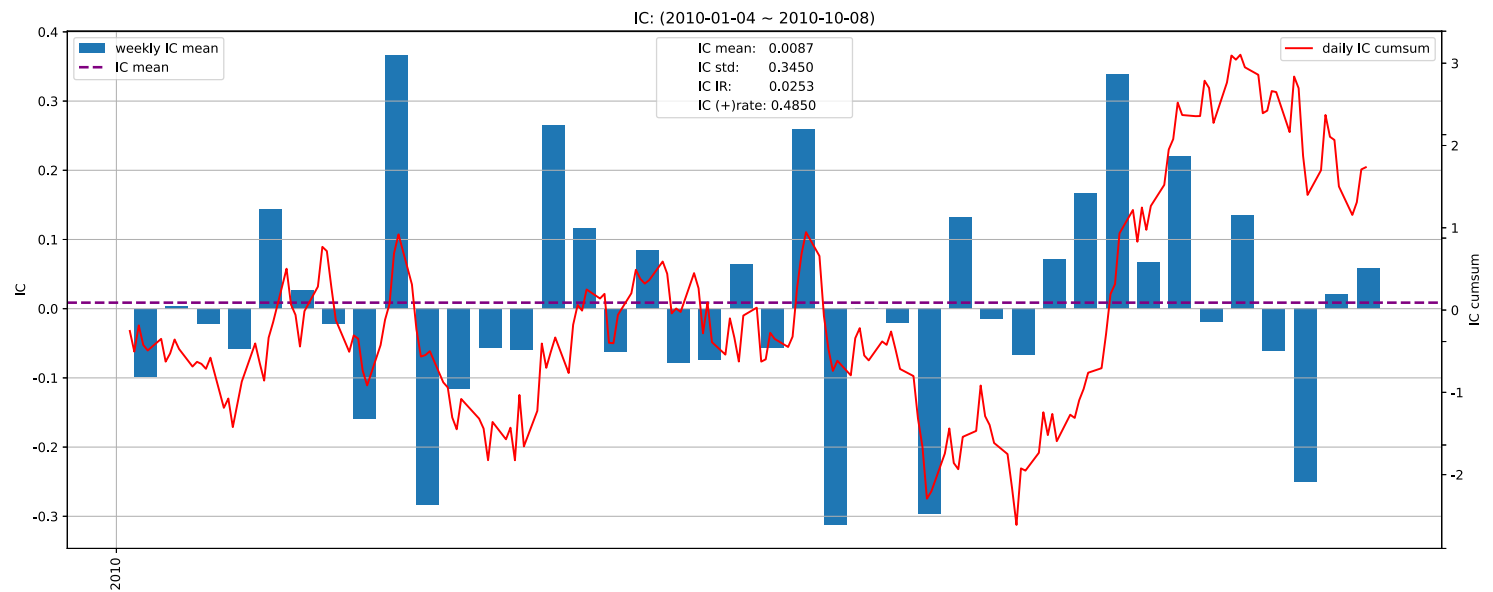
n_valid	n_nan	n_outlier	mean	std	min	25%	50%	75%	max
2000	0	0	0.0000	0.9489	-2.1562	-0.7083	0.0046	0.7151	2.3299

因子值非空比例

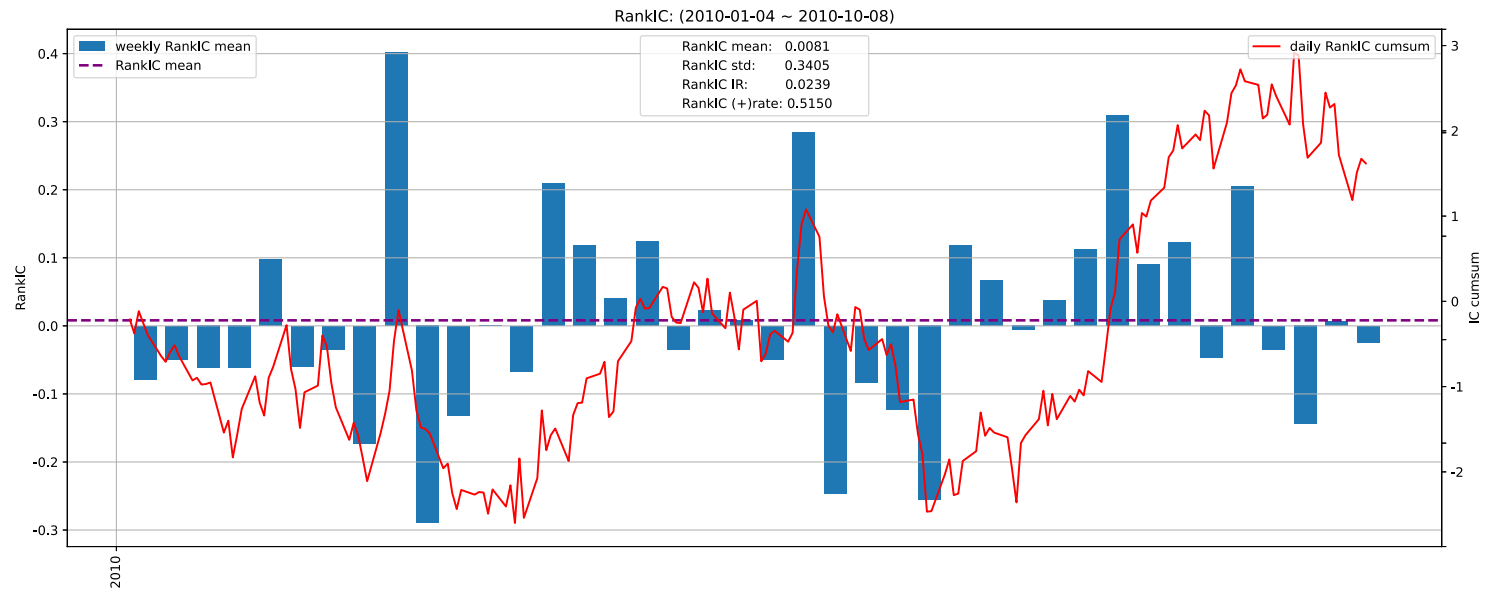


IC分析

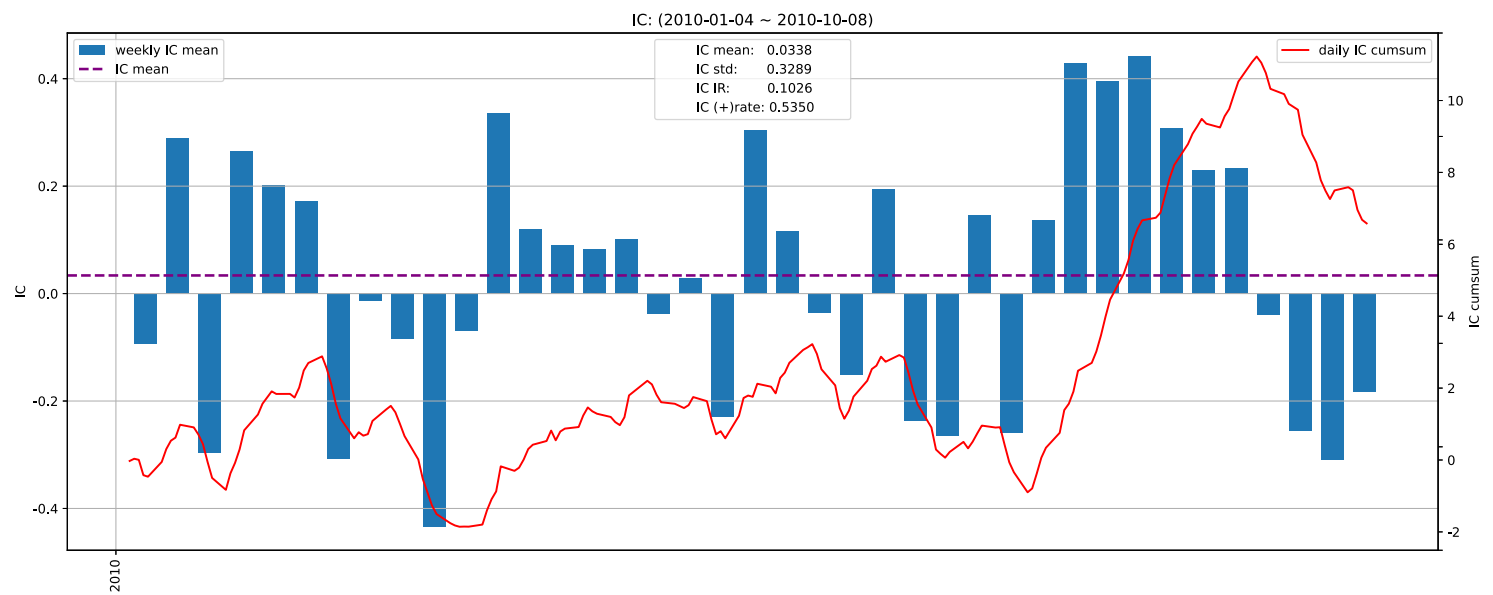
1D



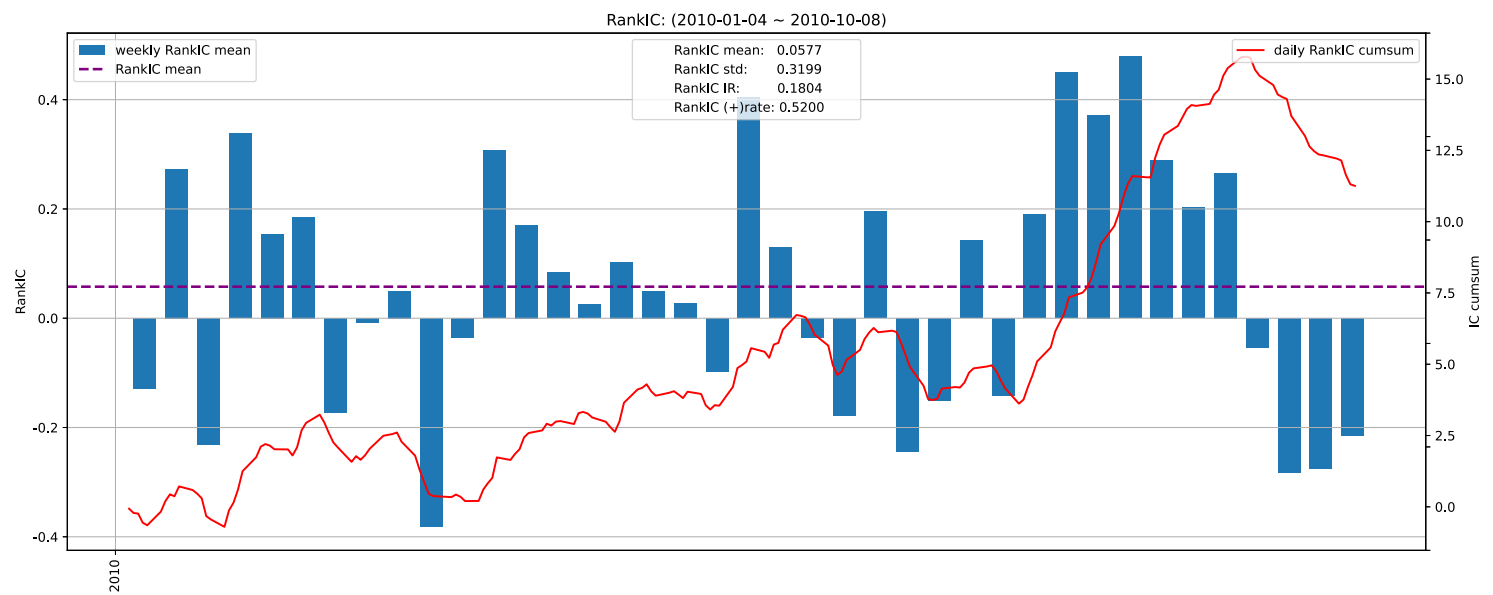
IC	total	2010
mean	0.0087	0.0087
std	0.3450	0.3450
IR	0.0253	0.0253



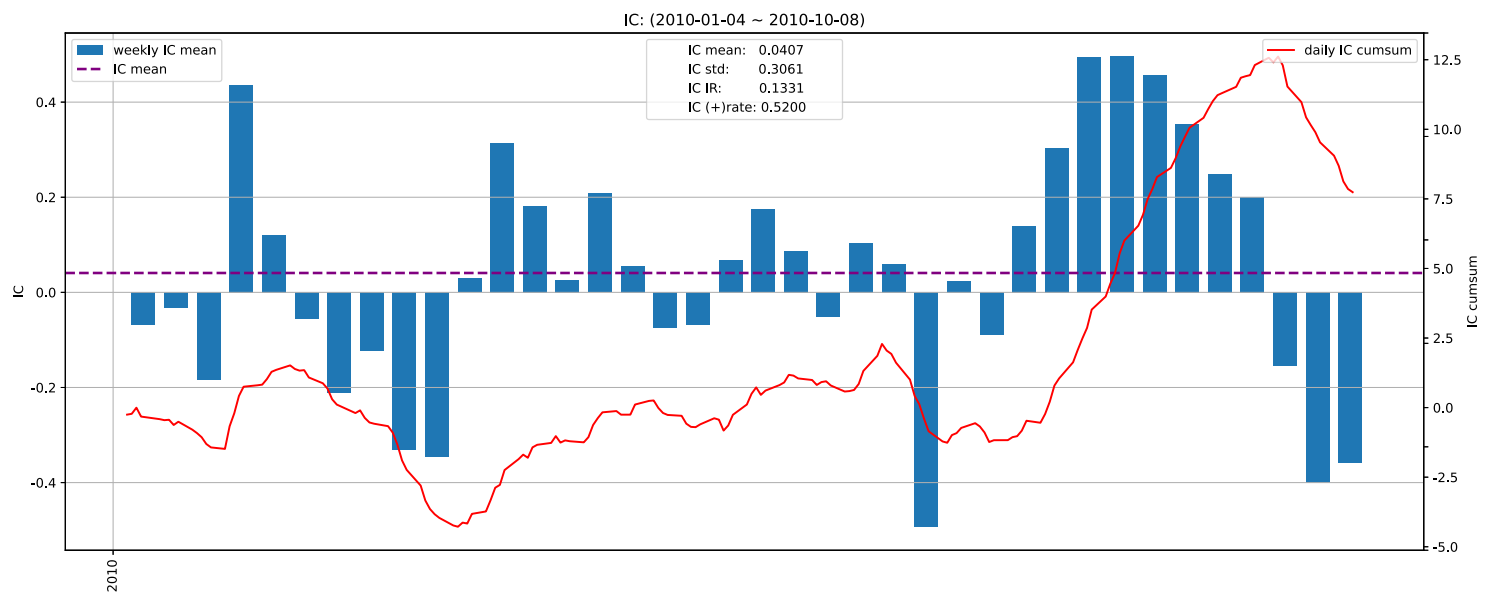
RankIC	total	2010
mean	0.0081	0.0081
std	0.3405	0.3405
IR	0.0239	0.0239



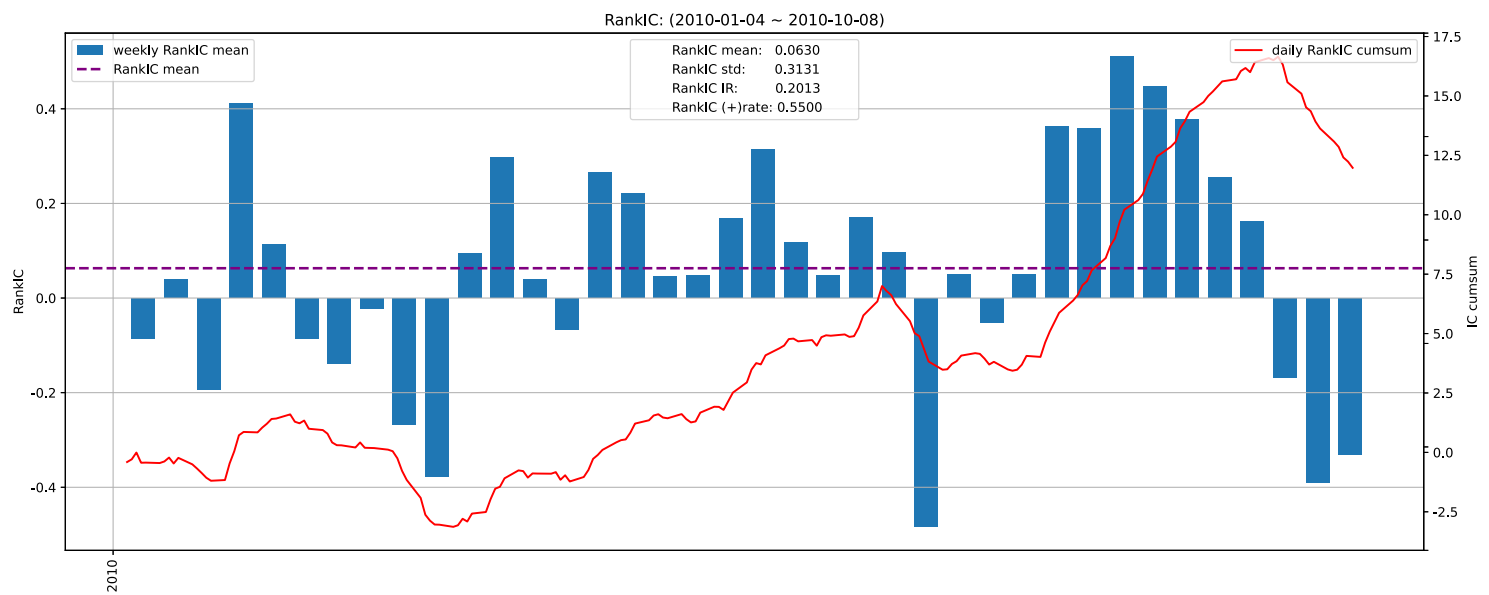
IC	total	2010
mean	0.0338	0.0338
std	0.3289	0.3289
IR	0.1026	0.1026



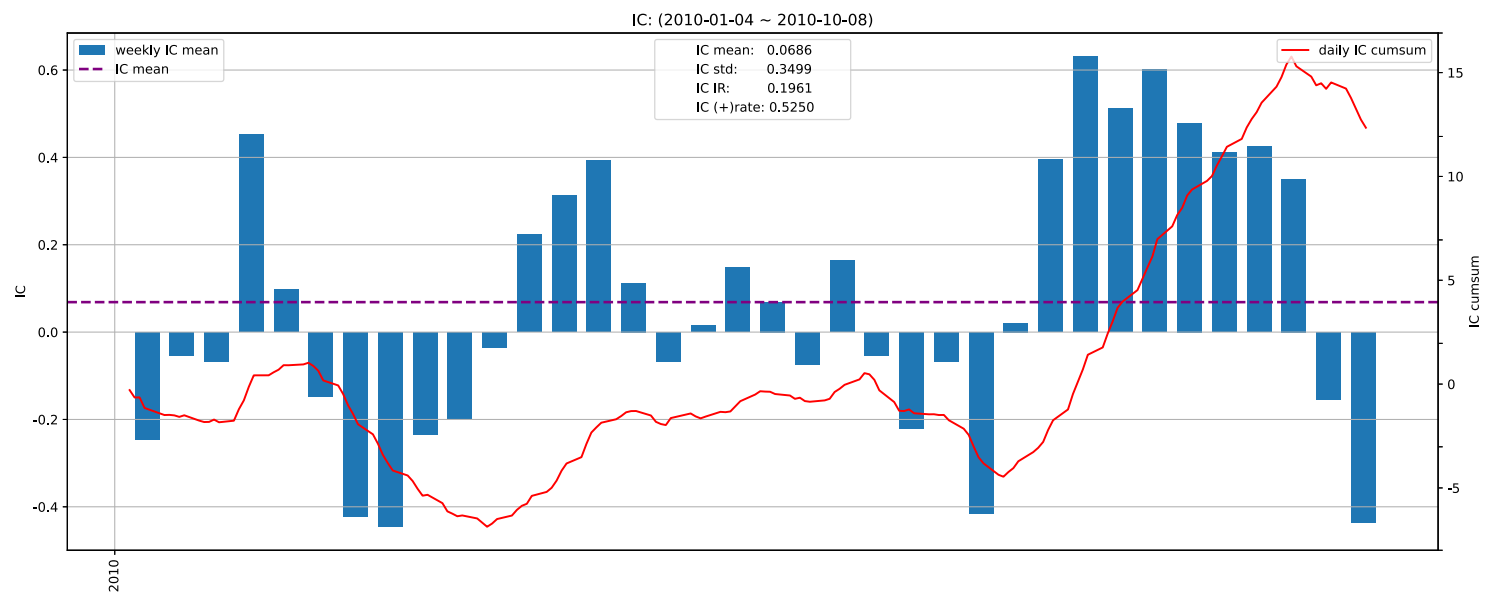
RankIC	total	2010
mean	0.0577	0.0577
std	0.3199	0.3199
IR	0.1804	0.1804



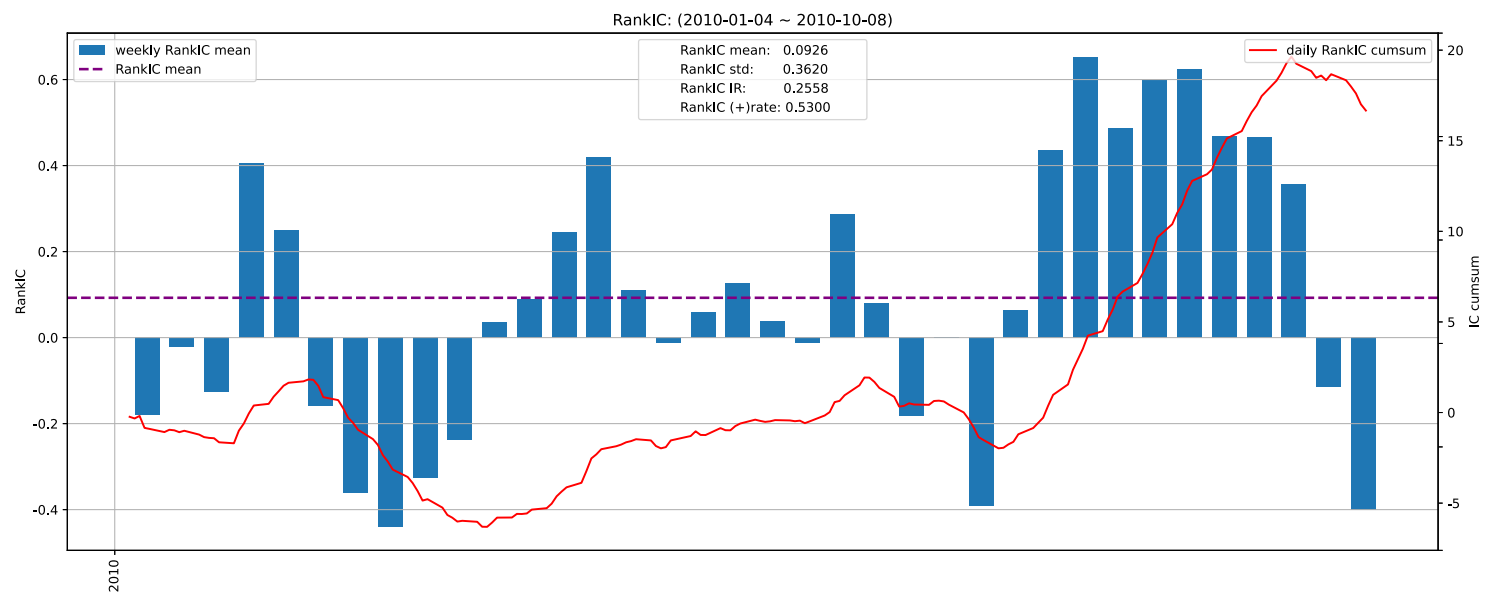
IC	total	2010
mean	0.0407	0.0407
std	0.3061	0.3061
IR	0.1331	0.1331



RankIC	total	2010
mean	0.0630	0.0630
std	0.3131	0.3131
IR	0.2013	0.2013



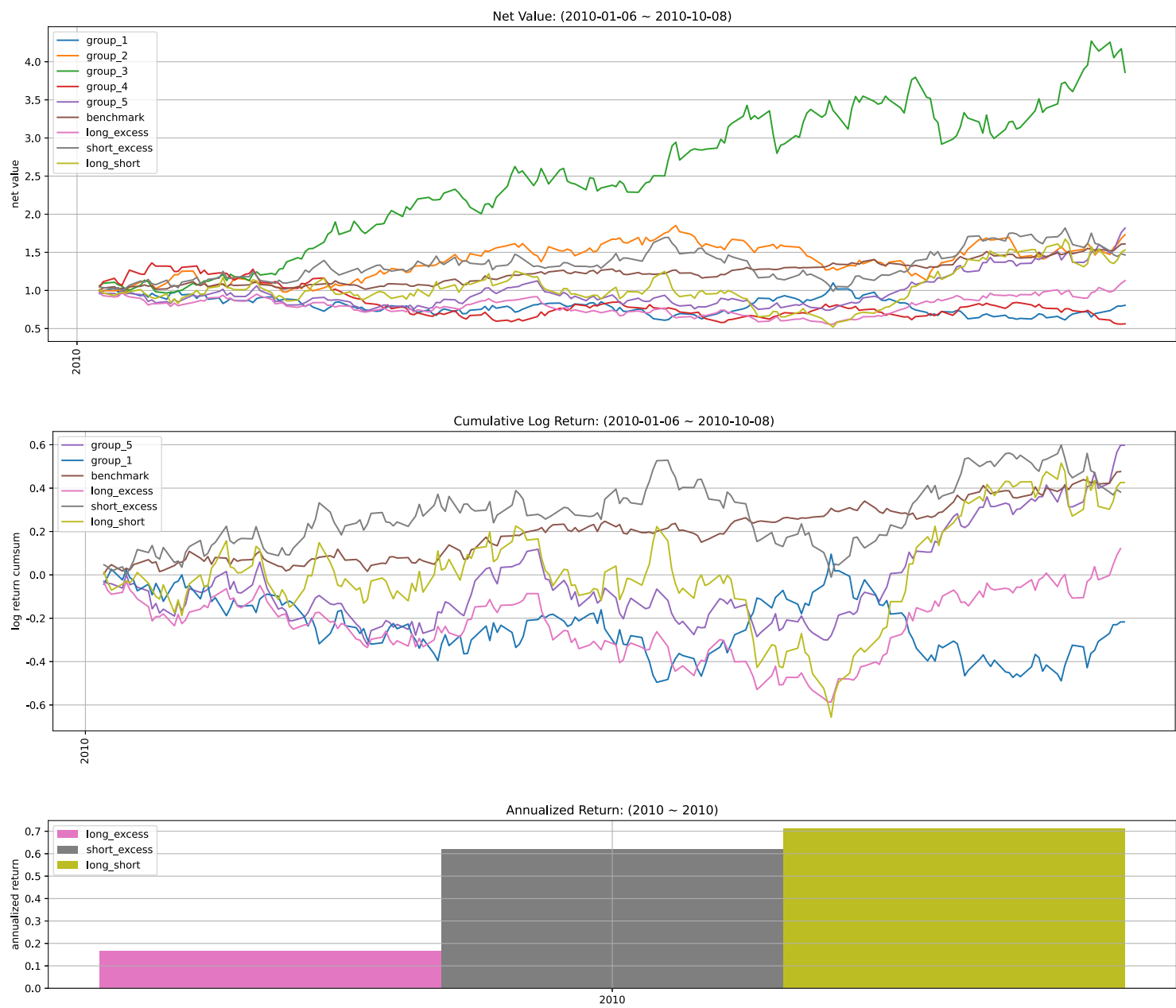
IC	total	2010
mean	0.0686	0.0686
std	0.3499	0.3499
IR	0.1961	0.1961



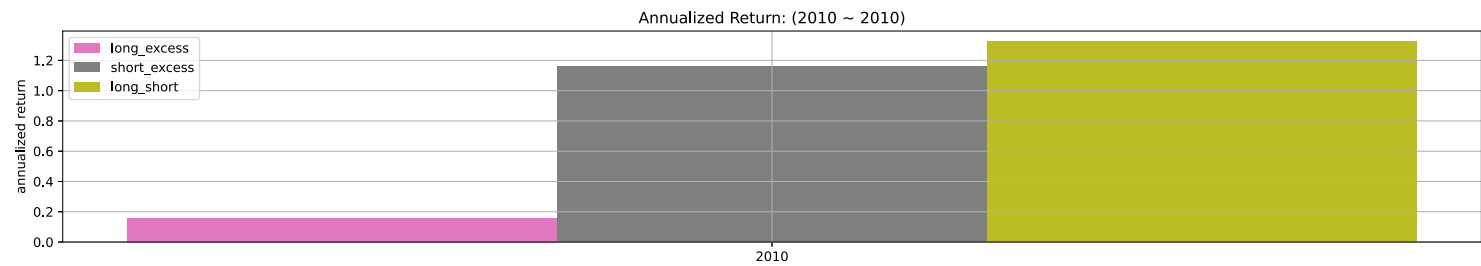
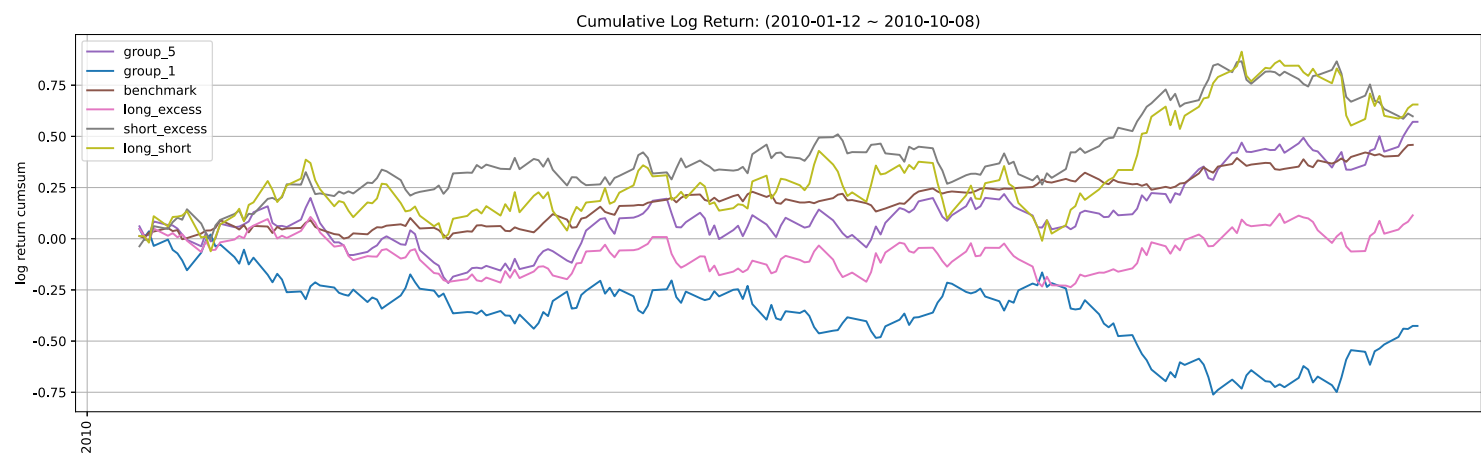
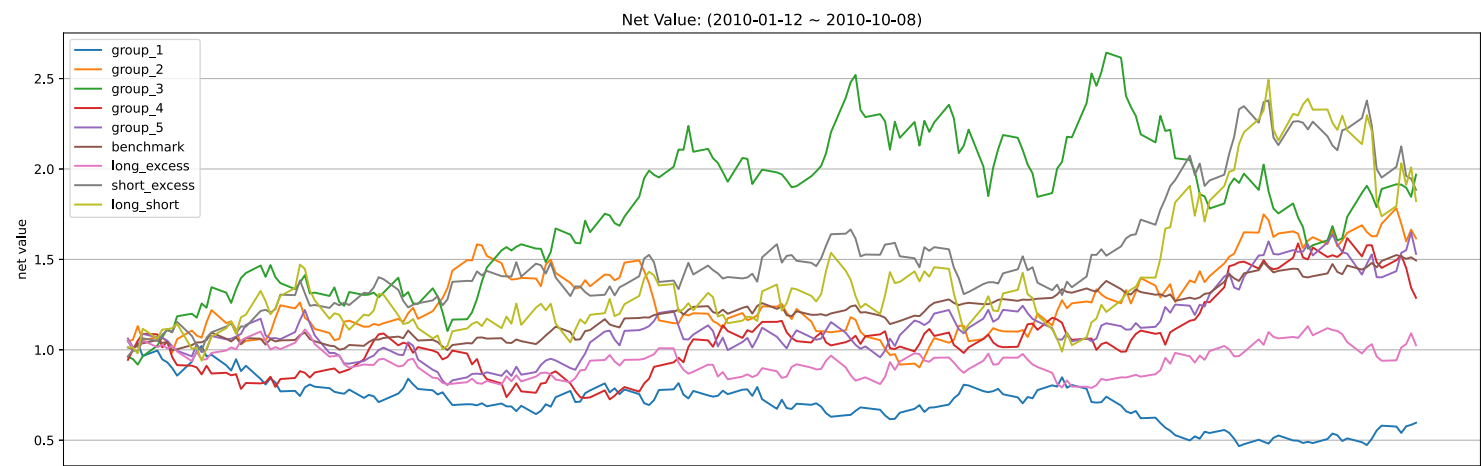
RankIC	total	2010
mean	0.0926	0.0926
std	0.3620	0.3620
IR	0.2558	0.2558

收益分析

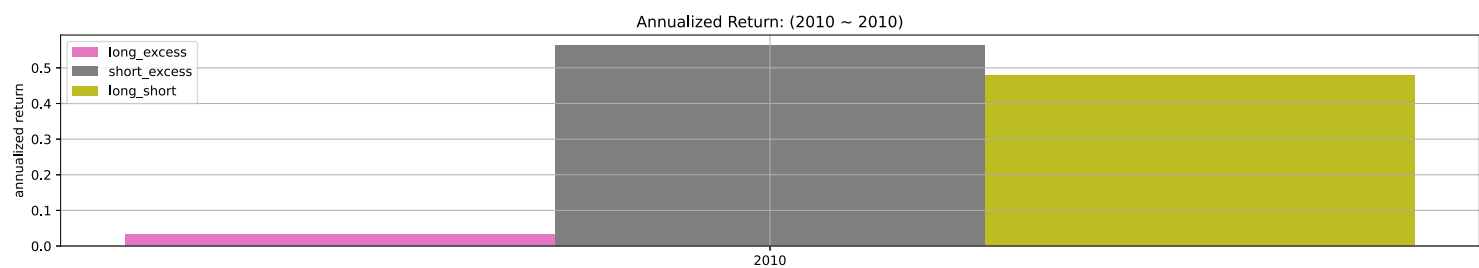
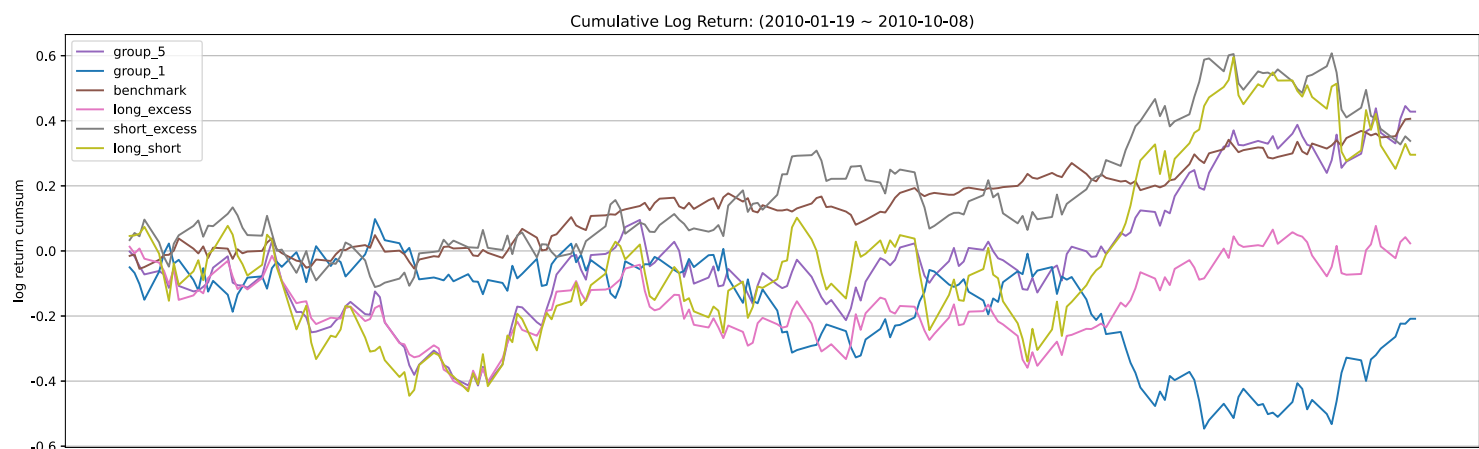
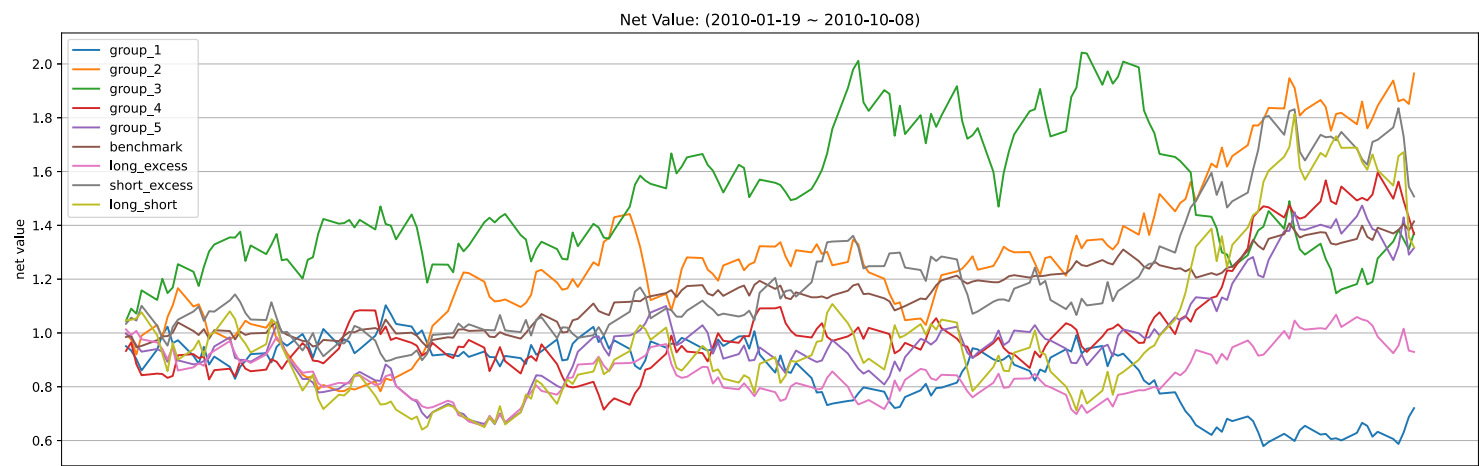
1D



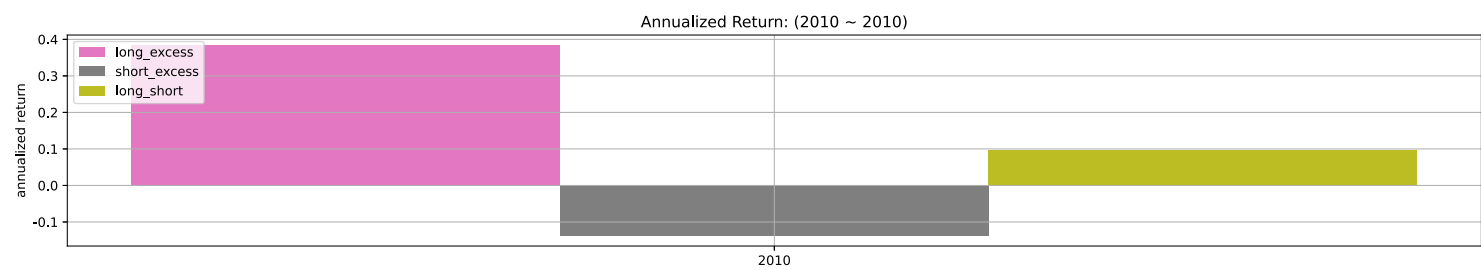
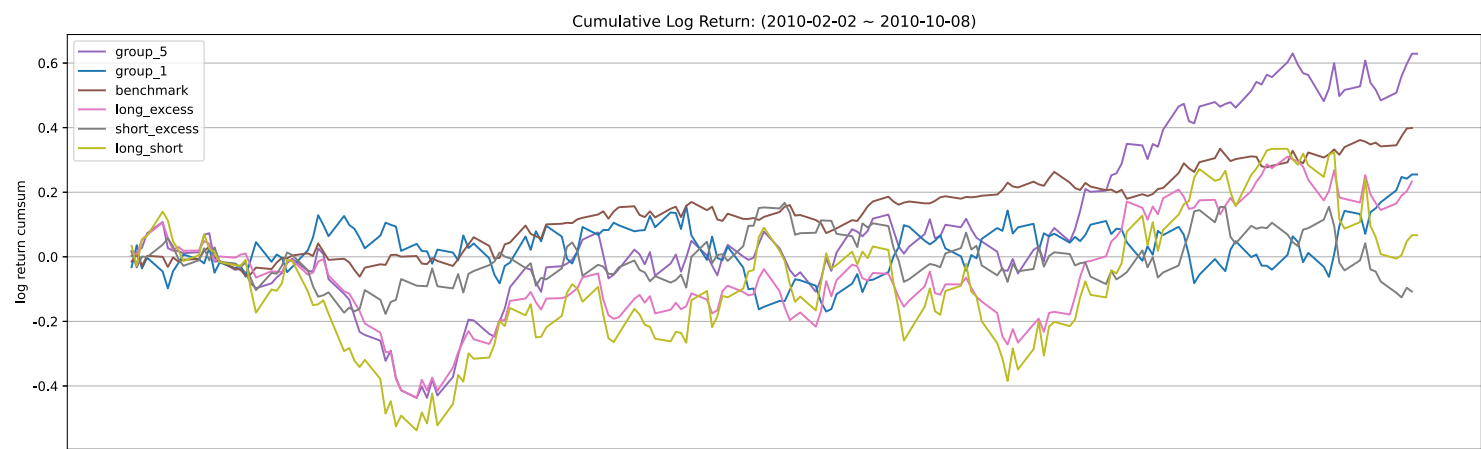
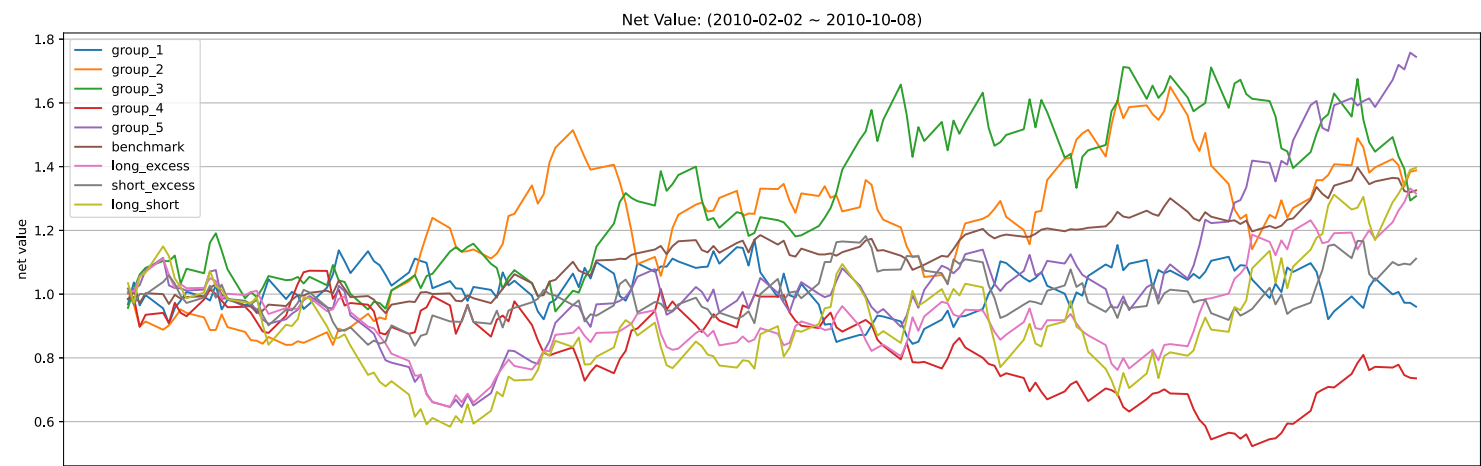
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	1.1401	0.3422	1.4921	3.3317	0.5505	0.6532	0.0344	-0.0339	1.0146
group_1(short)	-0.2413	0.4425	-0.0455	-0.5455	0.5202	0.6994	0.0360	-0.0397	0.9065
benchmark	0.8390	0.0979	2.1741	8.5704	0.5787	0.3013	0.0156	-0.0152	1.0237
long_excess	0.1676	0.4440	0.5568	0.3775	0.5431	0.5829	0.0291	-0.0317	0.9159
short_excess	0.6299	0.4167	1.0882	1.5117	0.5127	0.6314	0.0345	-0.0307	1.1237
long_short	0.7195	0.5860	1.0442	1.2278	0.5354	0.9638	0.0500	-0.0495	1.0091



	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	1.0999	0.3401	1.4840	3.2336	0.5412	0.6367	0.0343	-0.0327	1.0502
group_1(short)	-0.4249	0.5548	-0.4710	-0.7658	0.4742	0.6817	0.0369	-0.0360	1.0233
benchmark	0.8200	0.0979	2.1434	8.3757	0.5751	0.3006	0.0155	-0.0150	1.0346
long_excess	0.1608	0.2907	0.5448	0.5532	0.5337	0.5605	0.0283	-0.0298	0.9500
short_excess	1.1837	0.2449	1.5869	4.8328	0.5440	0.6095	0.0319	-0.0297	1.0757
long_short	1.3434	0.3557	1.3929	3.7768	0.5670	0.9088	0.0458	-0.0489	0.9356

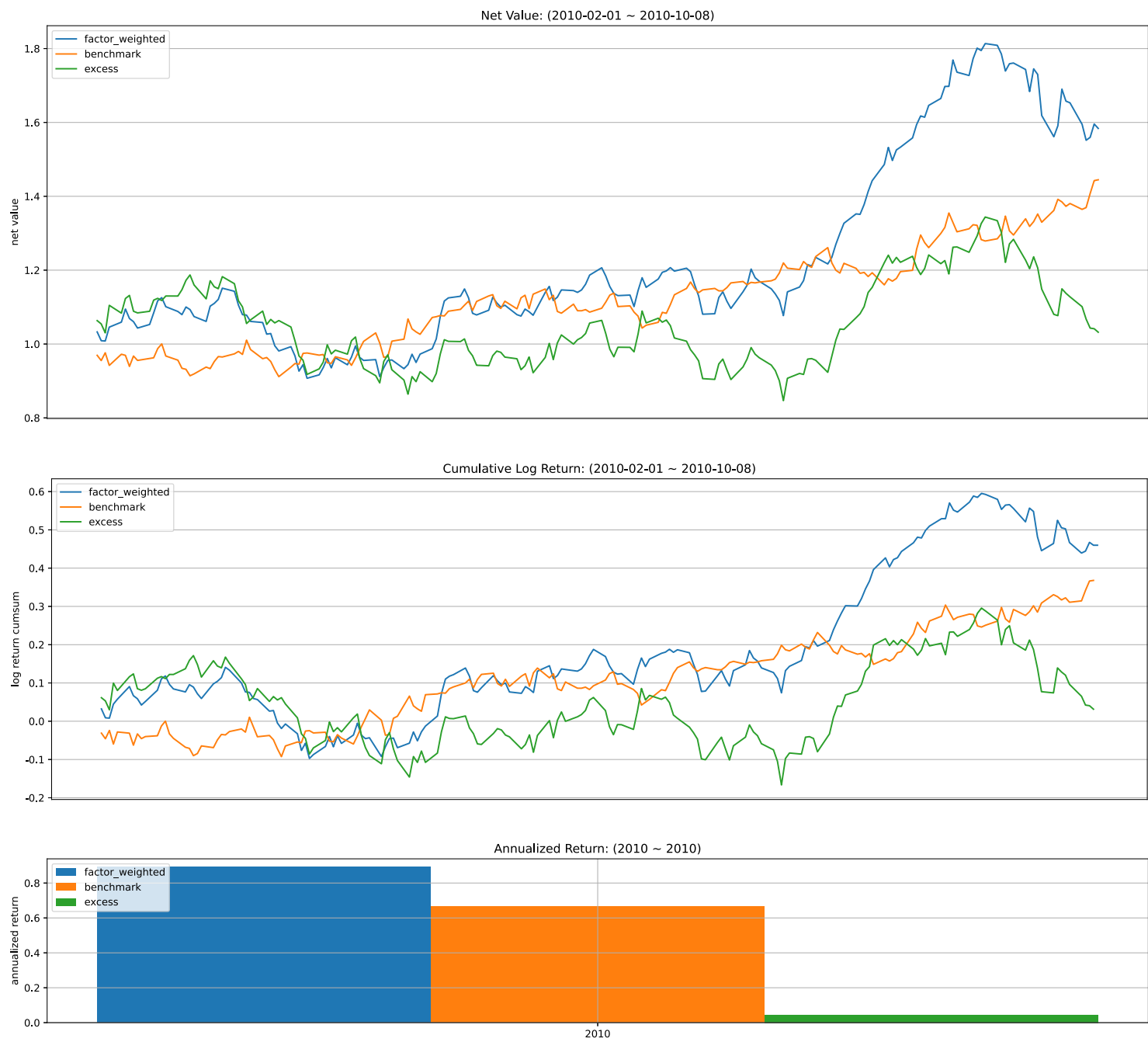


	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	0.7696	0.3578	1.1905	2.1512	0.5132	0.6644	0.0369	-0.0328	1.1245
group_1(short)	-0.2426	0.4749	-0.0749	-0.5108	0.4974	0.6757	0.0358	-0.0362	0.9888
benchmark	0.7235	0.0979	1.9519	7.3904	0.5691	0.3025	0.0156	-0.0151	1.0293
long_excess	0.0318	0.3543	0.3468	0.0899	0.5160	0.5904	0.0303	-0.0307	0.9895
short_excess	0.5734	0.2443	1.0460	2.3468	0.5638	0.6130	0.0299	-0.0328	0.9112
long_short	0.4831	0.4069	0.8917	1.1872	0.5450	0.9438	0.0488	-0.0517	0.9438



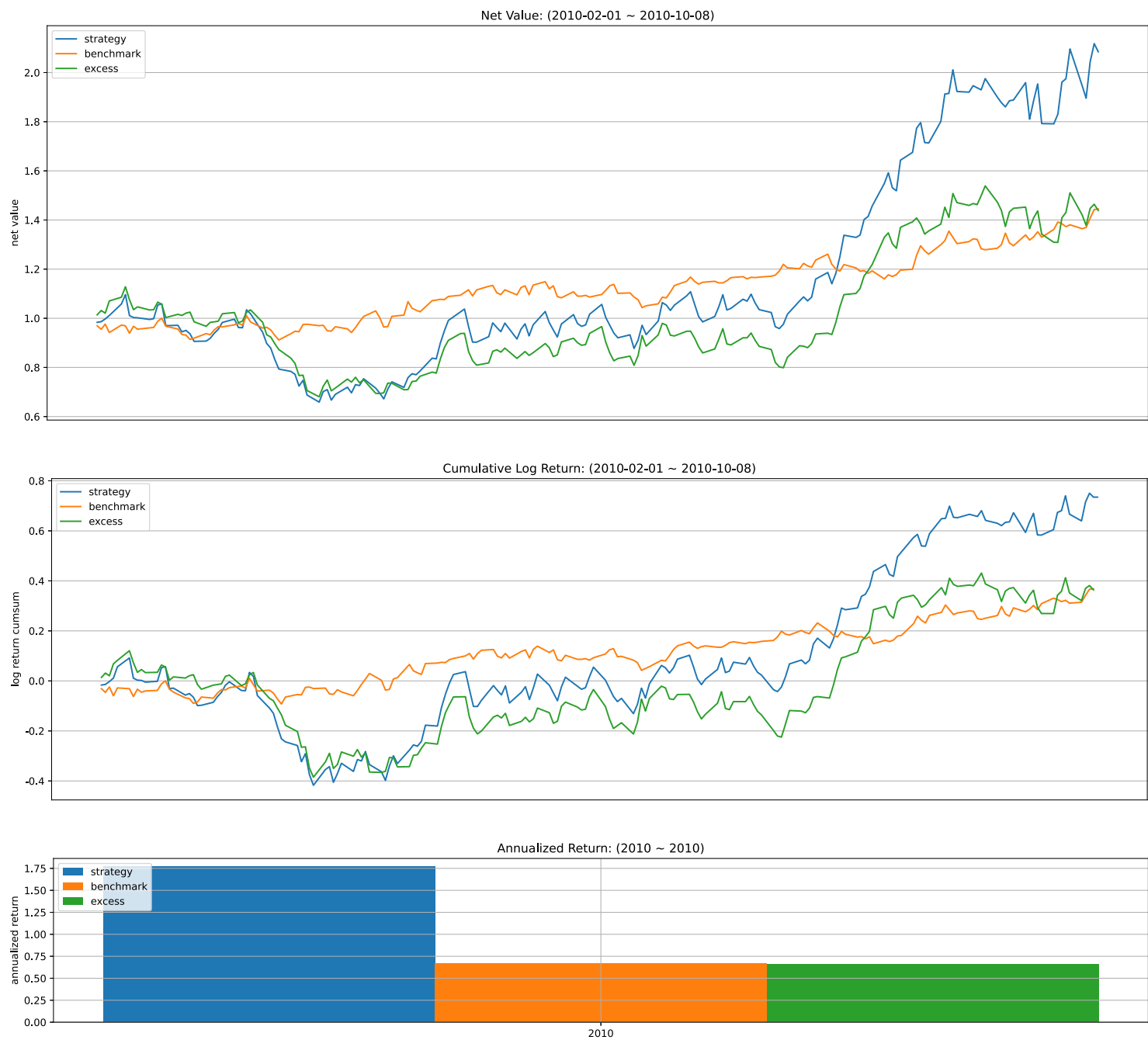
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	1.4245	0.4202	1.6762	3.3899	0.5363	0.6576	0.0364	-0.0330	1.1012
group_1(short)	0.4318	0.2793	0.8700	1.5460	0.4916	0.6664	0.0381	-0.0327	1.1659
benchmark	0.7593	0.0979	2.0448	7.7555	0.5618	0.2981	0.0157	-0.0146	1.0759
long_excess	0.3918	0.4193	0.8572	0.9344	0.5337	0.5820	0.0301	-0.0303	0.9963
short_excess	-0.1414	0.2540	0.0443	-0.5567	0.5000	0.5990	0.0302	-0.0300	1.0070
long_short	0.0987	0.4921	0.5650	0.2006	0.5140	0.9248	0.0480	-0.0471	1.0205

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	0.9037	0.2119	1.9153	4.2637	0.5389	0.3725	0.0207	-0.0183	1.1325
benchmark	0.6786	0.0979	1.8780	6.9322	0.5587	0.2999	0.0157	-0.0148	1.0611
excess	0.0453	0.2868	0.3271	0.1579	0.4637	0.4718	0.0269	-0.0221	1.2163

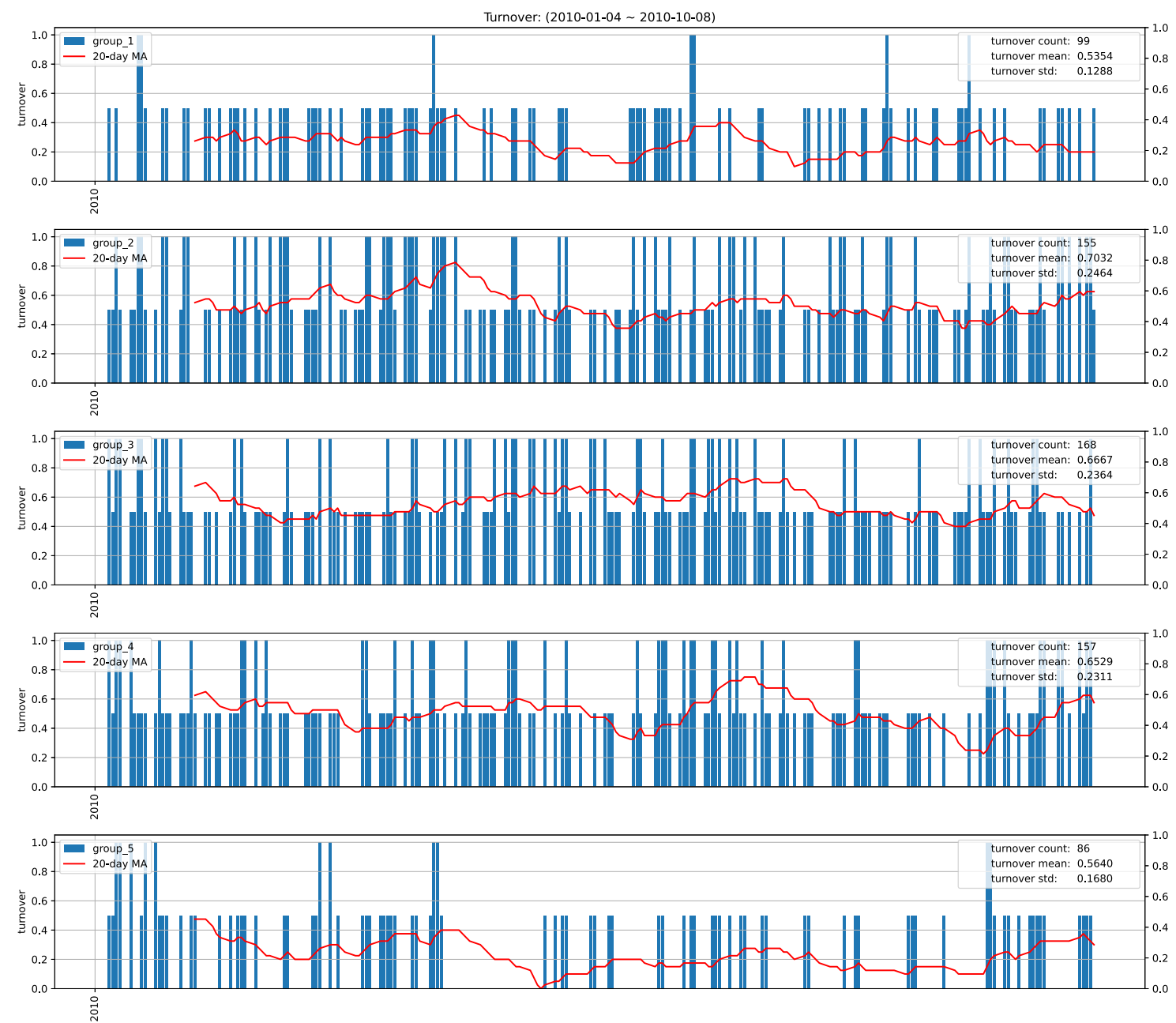
单因子策略(0.8, 1.0)收益



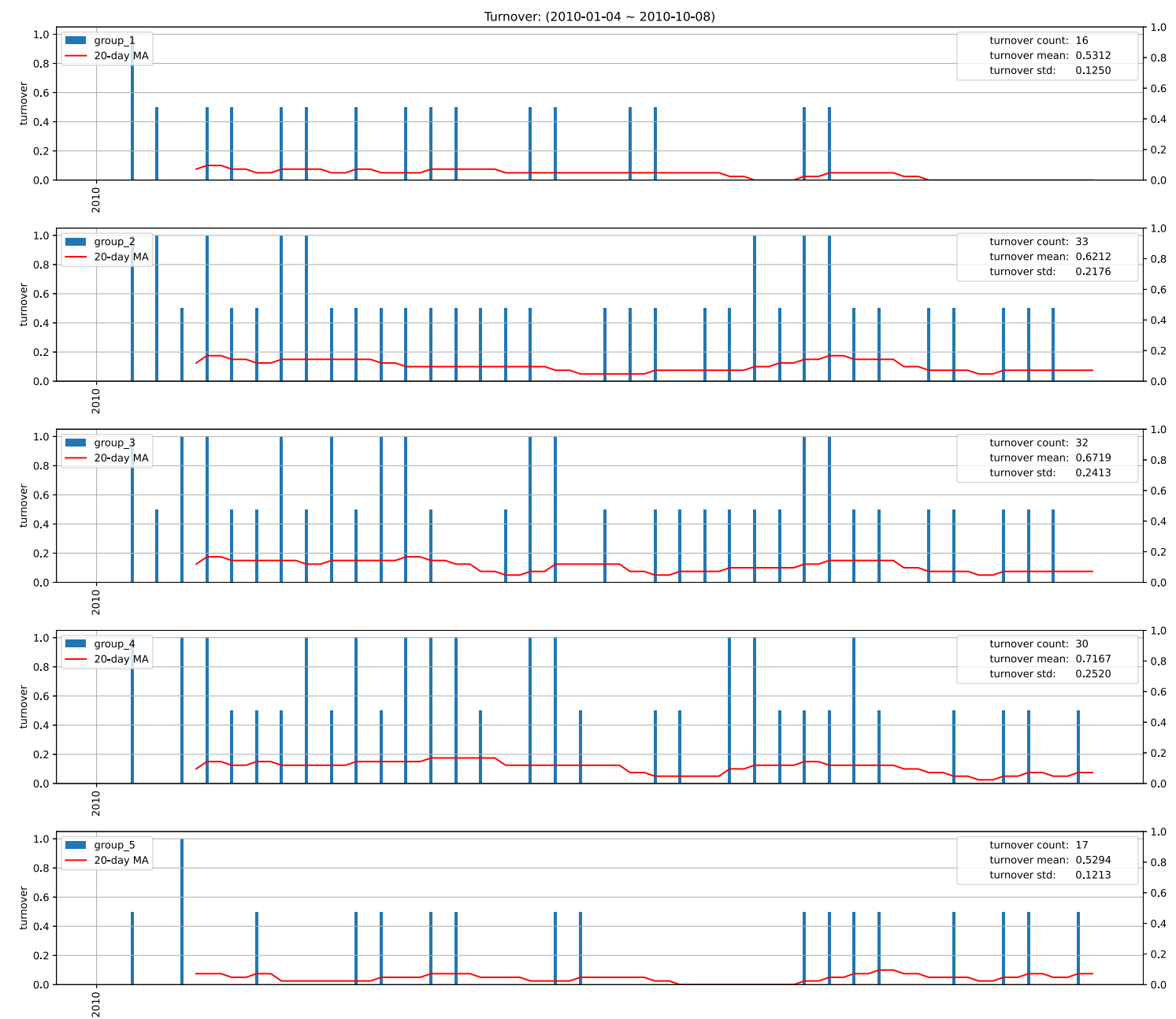
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
strategy	1.7968	0.3990	1.9312	4.5030	0.5444	0.6389	0.0353	-0.0318	1.1089
benchmark	0.6786	0.0979	1.8780	6.9322	0.5587	0.2999	0.0157	-0.0148	1.0611
excess	0.6690	0.3969	1.1758	1.6856	0.5587	0.5763	0.0286	-0.0301	0.9500

换手率分析

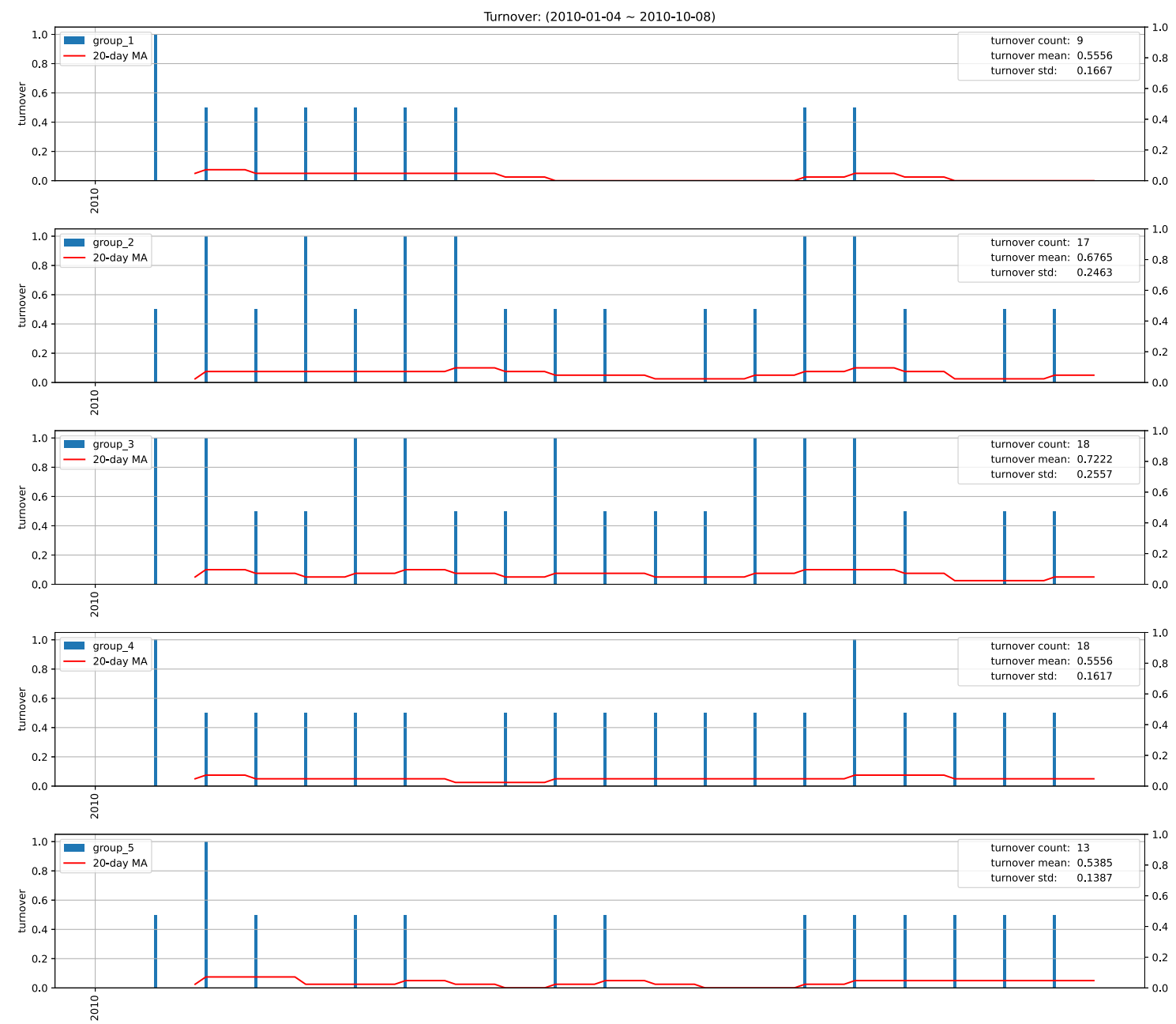
1D



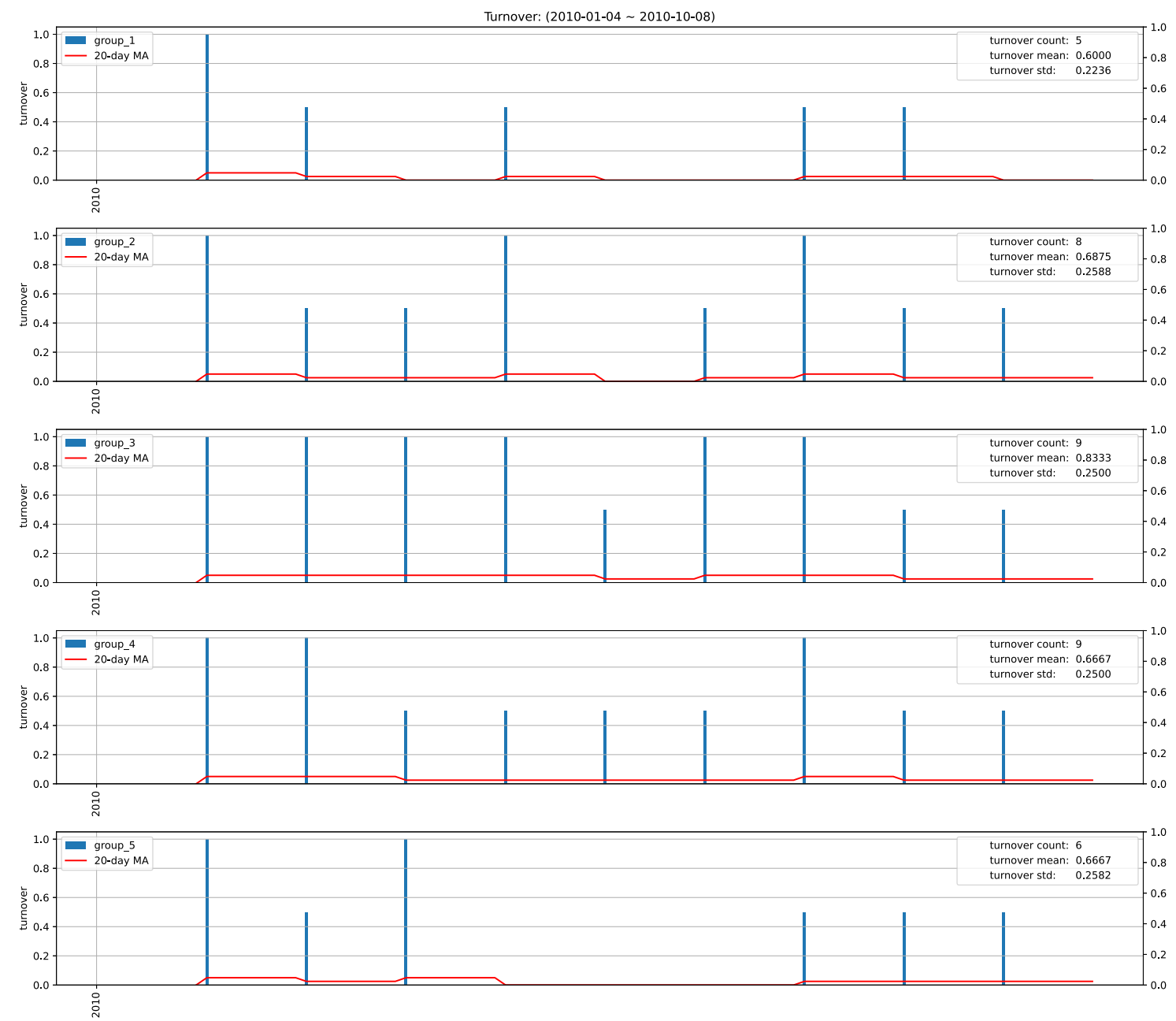
	turnover_count	turnover_mean	turnover_std
group_1	99.0000	0.5354	0.1288
group_2	155.0000	0.7032	0.2464
group_3	168.0000	0.6667	0.2364
group_4	157.0000	0.6529	0.2311
group_5	86.0000	0.5640	0.1680



	turnover_count	turnover_mean	turnover_std
group_1	16.0000	0.5312	0.1250
group_2	33.0000	0.6212	0.2176
group_3	32.0000	0.6719	0.2413
group_4	30.0000	0.7167	0.2520
group_5	17.0000	0.5294	0.1213

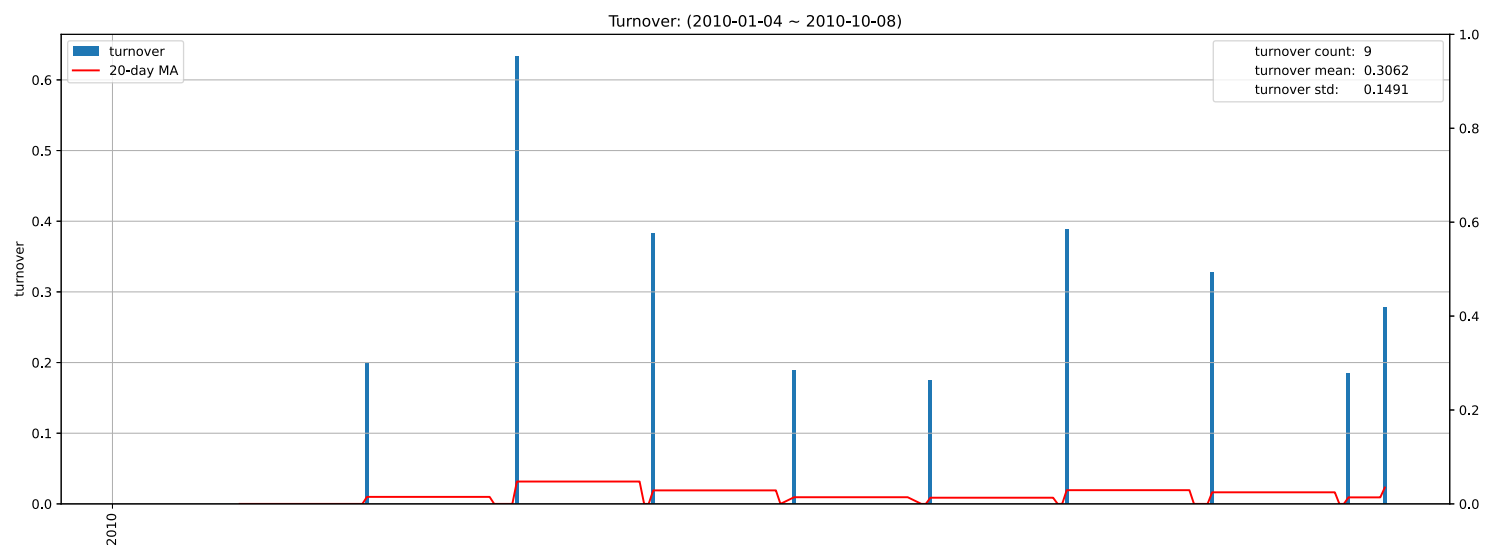


	turnover_count	turnover_mean	turnover_std
group_1	9.0000	0.5556	0.1667
group_2	17.0000	0.6765	0.2463
group_3	18.0000	0.7222	0.2557
group_4	18.0000	0.5556	0.1617
group_5	13.0000	0.5385	0.1387



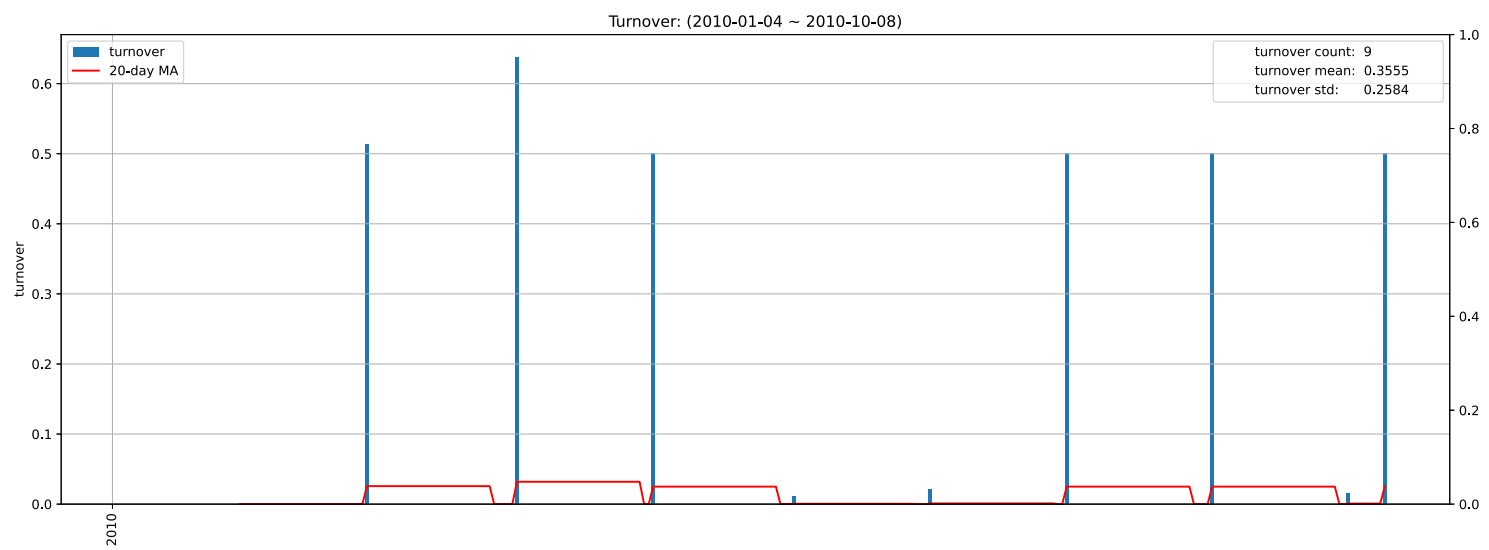
	turnover_count	turnover_mean	turnover_std
group_1	5.0000	0.6000	0.2236
group_2	8.0000	0.6875	0.2588
group_3	9.0000	0.8333	0.2500
group_4	9.0000	0.6667	0.2500
group_5	6.0000	0.6667	0.2582

因子加权持仓换手率



	turnover_count	turnover_mean	turnover_std
factor_weighted	9.0000	0.3062	0.1491

单因子策略(0.8, 1.0)换手率



	turnover_count	turnover_mean	turnover_std
strategy	9.0000	0.3555	0.2584