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Running SJM cross-validation for factor = IWF

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Training starts: 2002-08-28 00:00:00 ends: 2021-12-31 00:00:00

Testing starts: 2022-01-03 00:00:00 ends: 2025-02-24 00:00:00

[IWF] Best Jump Penalty (λ): 66.17434558908558

[IWF] Best Max Features (κ²): 4

[IWF] Sharpe with best hyperparams: 0.26554761785687564

A graph with colorful lines

AI-generated content may be incorrect. A graph with lines and numbers

AI-generated content may be incorrect.

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Running SJM cross-validation for factor = MTUM

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Training starts: 2002-08-28 00:00:00 ends: 2021-12-31 00:00:00

Testing starts: 2022-01-03 00:00:00 ends: 2025-02-24 00:00:00

[MTUM] Best Jump Penalty (λ): 239.5026619987486

[MTUM] Best Max Features (κ²): 4

[MTUM] Sharpe with best hyperparams: 0.5651212740657675

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Running SJM cross-validation for factor = QUAL

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Training starts: 2002-08-28 00:00:00 ends: 2021-12-31 00:00:00

Testing starts: 2022-01-03 00:00:00 ends: 2025-02-24 00:00:00

[QUAL] Best Jump Penalty (λ): 66.17434558908558

[QUAL] Best Max Features (κ²): 6

[QUAL] Sharpe with best hyperparams: 0.25383859429267075

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Running SJM cross-validation for factor = SIZE

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Training starts: 2002-08-28 00:00:00 ends: 2021-12-31 00:00:00

Testing starts: 2022-01-03 00:00:00 ends: 2025-02-24 00:00:00

[SIZE] Best Jump Penalty (λ): 49.72235891449993

[SIZE] Best Max Features (κ²): 12

[SIZE] Sharpe with best hyperparams: 0.583180977807284

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AI-generated content may be incorrect.

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Running SJM cross-validation for factor = USMV

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Training starts: 2002-08-28 00:00:00 ends: 2021-12-31 00:00:00

Testing starts: 2022-01-03 00:00:00 ends: 2025-02-24 00:00:00

[USMV] Best Jump Penalty (λ): 751.3842180360134

[USMV] Best Max Features (κ²): 6

[USMV] Sharpe with best hyperparams: 0.17376469442761117

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AI-generated content may be incorrect.

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Running SJM cross-validation for factor = VLUE

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Training starts: 2002-08-28 00:00:00 ends: 2021-12-31 00:00:00

Testing starts: 2022-01-03 00:00:00 ends: 2025-02-24 00:00:00

[VLUE] Best Jump Penalty (λ): 57.36152510448679

[VLUE] Best Max Features (κ²): 4

[VLUE] Sharpe with best hyperparams: 1.390909270041218

A graph of different colored lines

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A graph with lines and numbers

AI-generated content may be incorrect.

All factors finished.