Training Model - Cross Validation Result

Cross Validation Result - Mean

Score_rd	StkUpRate	Stk Mvt%	BuySig%	% of All Trades
0.0	0.4657	-0.0456	0.4917	4.04
10.0	0.4791	0.0177	0.5401	10.507
20.0	0.4834	0.0114	0.4953	10.203
30.0	0.4936	0.0478	0.5231	9.813
40.0	0.4806	0.0433	0.5557	9.907
50.0	0.4765	0.0144	0.6041	10.022
60.0	0.4863	0.0416	0.5932	9.949
70.0	0.4681	0.0111	0.6463	9.962
80.0	0.469	0.0543	0.6563	10.138
90.0	0.4802	0.0771	0.5746	10.974
100.0	0.4874	0.2828	0.5192	4.485

Cross Validation Result - Standard Deviation

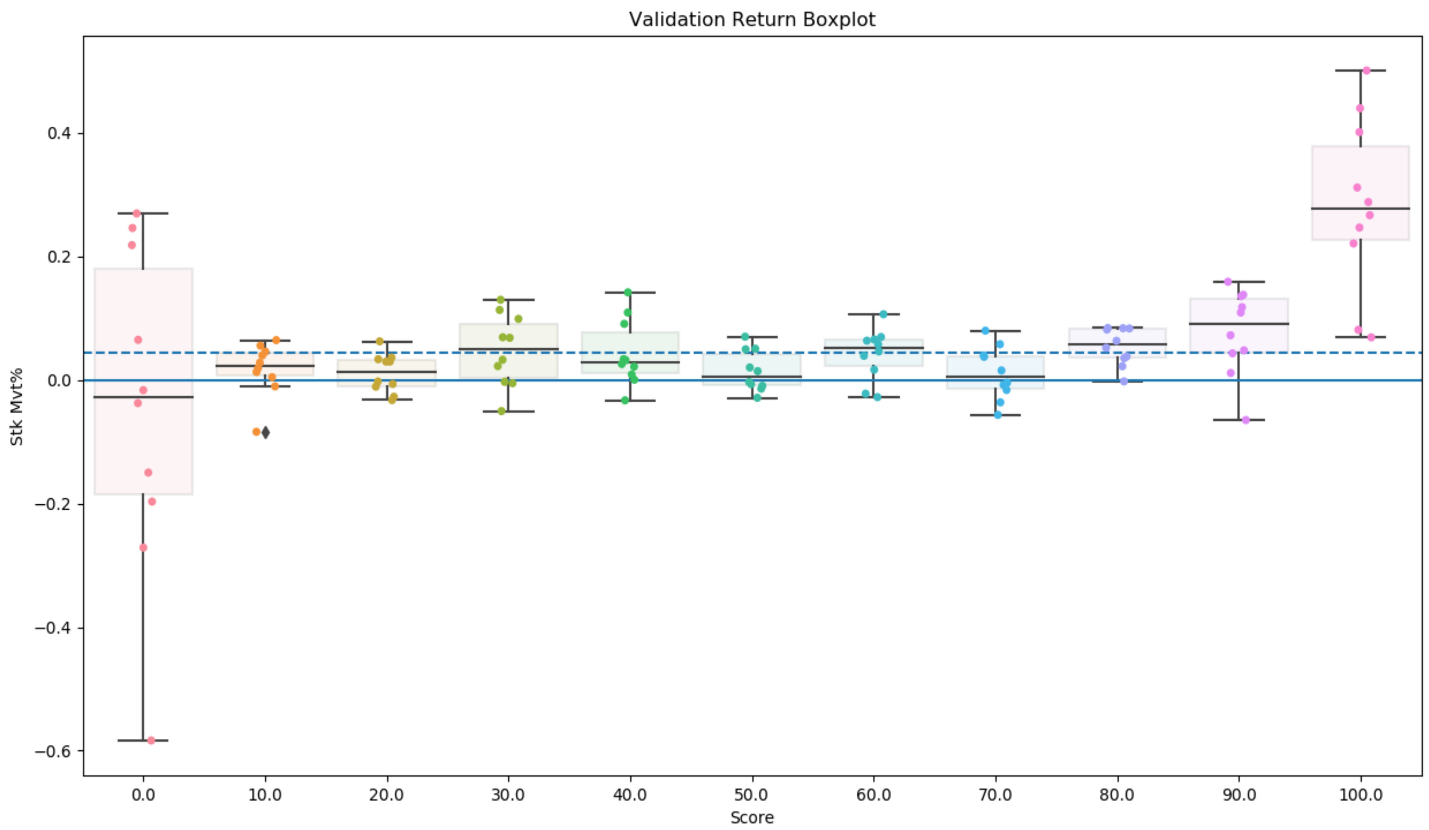
Score_rd	StkUpRate(std)	Stk Mvt%(std)	BuySig%(std)	% of All Trades(std)
0.0	0.0305	0.267	0.0195	0.2335
10.0	0.009	0.0426	0.0171	0.241
20.0	0.01	0.0313	0.036	0.541
30.0	0.016	0.0581	0.0358	0.3867
40.0	0.0169	0.0539	0.0377	0.2445
50.0	0.0158	0.0328	0.0472	0.2689
60.0	0.0114	0.0419	0.0619	0.3455

70.0	0.012	0.0429	0.0266	0.4192
80.0	0.0069	0.0304	0.027	0.1569
90.0	0.009	0.0692	0.0226	0.2845
100.0	0.0182	0.141	0.0259	0.2196

The two tables above contains parameters (mean and standard deviation) to describe the signals with scores in a certain group, averaging over all the cross validation run.

index	Column Name	Meaning
0	Score_rd	Signals grouped by the score assigned by the model
1	StkUpRate	Ratio of signals with positive returns in the group (0:0% - 1:100%)
2	Stk Mvt%	Average return of the signals in the group
3	BuySig%	Ratio of signals that is a buy signal
4	% of All Trades	Ratio of total signal in the group (0:none - 1:all signals in this group)

Cross Validation Result - Boxplot



The boxplot shows the average returns of each score group, each point represent the average return from one cross-validation run. A wider box means the signals in that group is relatively risker, and vice versa.

Report Generated Time: 2019-07-16 14:25:50