Training Model - Cross Validation Result

Cross Validation Result - Mean

Score_rd	StkUpRate	Stk Mvt%	BuySig%	% of All Trades
0.0	0.4566	-0.1078	0.4965	4.111
10.0	0.4763	0.0078	0.5276	10.405
20.0	0.4851	0.0088	0.4849	9.984
30.0	0.484	0.0482	0.524	9.895
40.0	0.4823	0.0309	0.5619	9.85
50.0	0.4852	0.0476	0.5858	10.004
60.0	0.485	0.0414	0.6087	10.108
70.0	0.4703	0.0263	0.6566	9.846
80.0	0.4729	0.0394	0.6523	10.137
90.0	0.4782	0.0801	0.5846	11.105
100.0	0.49	0.3121	0.5262	4.554

Cross Validation Result - Standard Deviation

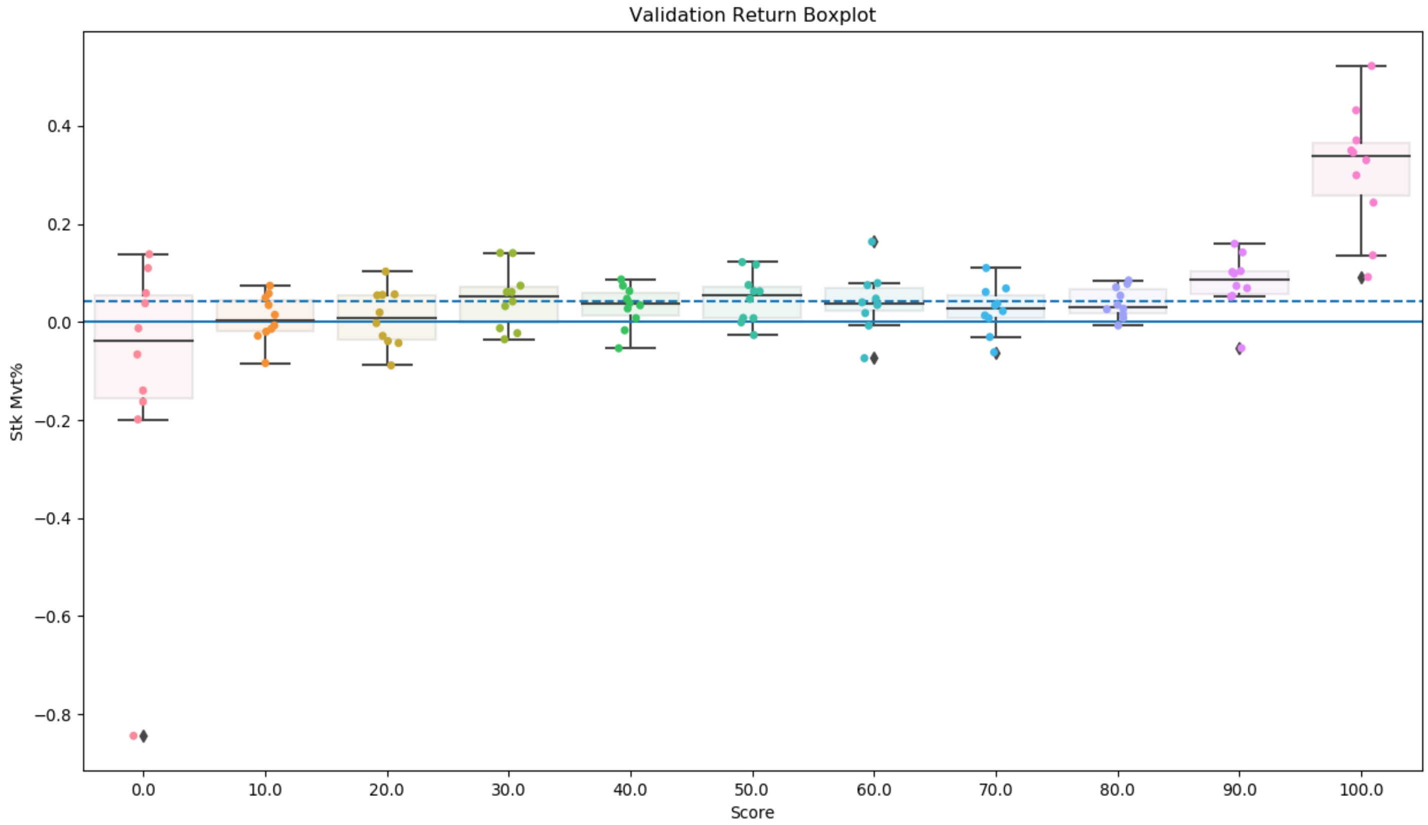
Score_rd	StkUpRate(std)	Stk Mvt%(std)	BuySig%(std)	% of All Trades(std)
0.0	0.015	0.2832	0.0194	0.2569
10.0	0.0125	0.0478	0.0231	0.2681
20.0	0.0142	0.0591	0.0578	0.3252
30.0	0.0156	0.0616	0.0394	0.3025
40.0	0.0168	0.0426	0.0297	0.1975
50.0	0.013	0.0501	0.0461	0.2311
60.0	0.0238	0.0613	0.0588	0.3981

70.0	0.0086	0.0491	0.03	0.4385
80.0	0.0131	0.0312	0.0304	0.4388
90.0	0.0183	0.0587	0.0328	0.2633
100.0	0.0189	0.1288	0.0329	0.2035

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.

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