# 驗證集商品比較分析

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## 實驗A：定錨分析

### 90 — 10%

#### 實驗A-01

附表 D‑1、實驗A-01驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 212 | CC | 212 | CC | 189 | CC | 191 | CC | 191 | CC | 176 |
| 2 | SF | 170 | SF | 172 | SF | 167 | SF | 143 | SF | 145 | SF | 141 |
| 3 | CD | 167 | CD | 168 | CD | 163 | KC | 110 | KC | 112 | CD | 105 |
| 4 | LC | 127 | RTY | 132 | LC | 123 | CD | 105 | CD | 107 | KC | 104 |
| 5 | RTY | 126 | LC | 128 | KC | 114 | RTY | 92 | RTY | 96 | RTY | 82 |
| 6 | KC | 120 | KC | 122 | RTY | 107 | RB | 79 | RB | 80 | RB | 75 |
| 7 | OJ | 105 | OJ | 105 | C | 103 | EMD | 77 | EMD | 79 | LC | 68 |
| 8 | C | 104 | C | 104 | OJ | 103 | LC | 71 | LC | 72 | EMD | 68 |
| 9 | EMD | 100 | EMD | 103 | W | 94 | C | 67 | C | 67 | C | 66 |
| 10 | W | 97 | NQ | 99 | RB | 87 | BP | 65 | BP | 65 | BO | 63 |
| 11 | NQ | 97 | W | 99 | NQ | 87 | W | 63 | BO | 64 | BP | 63 |
| 12 | RB | 95 | RB | 96 | EMD | 85 | BO | 63 | W | 63 | W | 60 |
| 13 | O | 90 | O | 90 | O | 84 | OJ | 62 | OJ | 62 | OJ | 59 |
| 14 | RR | 87 | RR | 87 | RR | 83 | PL | 59 | NQ | 61 | PL | 57 |
| 15 | BO | 86 | BO | 87 | BO | 83 | S | 57 | PL | 60 | RR | 55 |
| 16 |  |  |  |  |  |  | RR | 57 |  |  | S | 55 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IXP | 39 | IXP | 39 | IBB | 36 | NG | 30 | NG | 30 | EWT | 27 |
| 2 | LH | 38 | LH | 38 | LH | 36 | IXP | 29 | IXP | 29 | IXP | 27 |
| 3 | NG | 37 | NG | 37 | IXP | 35 | UNG | 28 | LH | 28 | NG | 26 |
| 4 | EWJ | 37 | EWZ | 37 | EWZ | 35 | LH | 28 | EWJ | 28 | LH | 26 |
| 5 | EEM | 36 | EWJ | 37 | HO | 34 | EWT | 27 | UNG | 28 | $MNG | 25 |
| 6 | IBB | 36 | EEM | 36 | NG | 33 | EXI | 27 | $XNG | 27 | $XNG | 25 |
| 7 | EWZ | 36 | IBB | 36 | EEM | 33 | EWJ | 27 | EXI | 27 | UNG | 25 |
| 8 | $XNG | 35 | EZU | 35 | RB | 33 | $XNG | 27 | EWT | 27 | EWJ | 25 |
| 9 | EZU | 35 | JXI | 35 | $XOI | 33 | $MNG | 25 | EWZ | 26 | EWZ | 25 |
| 10 | IXC | 34 | EWU | 35 | EWU | 33 | EFA | 25 | JXI | 26 | EXI | 25 |
| 11 | HO | 34 | $XNG | 35 | JXI | 32 | EWZ | 25 | $MNG | 25 | $MXY | 24 |
| 12 | EWU | 34 | RB | 34 | IXC | 32 | $MXY | 24 | EFA | 25 | CT | 23 |
| 13 | EWT | 33 | HO | 34 | EWJ | 32 | RSX | 24 | CT | 24 | EFA | 23 |
| 14 | IXJ | 33 | IXJ | 34 | $XNG | 32 | $OSX | 23 | $MXY | 24 | JXI | 23 |
| 15 | $MXY | 33 | IXC | 34 | $MXY | 32 | JXI | 23 | RSX | 24 | $ADR | 23 |
| 16 | $OSX | 33 | $XOI | 34 |  |  | EEM | 23 |  |  |  |  |
| 17 | UNG | 33 |  |  |  |  | EWU | 23 |  |  |  |  |
| 18 | DBA | 33 |  |  |  |  | IXC | 23 |  |  |  |  |
| 19 | $XOI | 33 |  |  |  |  |  |  |  |  |  |  |

#### 實驗A-02

附表 D‑2、實驗A-02驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 183 | CC | 184 | CC | 166 | CC | 169 | CC | 170 | CC | 156 |
| 2 | SF | 107 | SF | 108 | SF | 103 | SF | 101 | SF | 102 | SF | 100 |
| 3 | LC | 79 | LC | 81 | LC | 77 | RB | 50 | RTY | 53 | CD | 49 |
| 4 | RTY | 76 | RTY | 80 | RTY | 68 | RTY | 49 | RB | 50 | RTY | 49 |
| 5 | CD | 59 | CD | 60 | CD | 59 | CD | 48 | LC | 49 | LC | 46 |
| 6 | RB | 56 | RB | 56 | RB | 51 | LC | 47 | CD | 49 | RB | 46 |
| 7 | BP | 53 | BP | 53 | BP | 51 | BP | 46 | BP | 46 | BP | 46 |
| 8 | PL | 50 | PL | 50 | PL | 49 | PL | 39 | PL | 39 | PL | 38 |
| 9 | C | 45 | C | 45 | C | 45 | C | 32 | C | 32 | C | 32 |
| 10 | HO | 41 | HO | 41 | HO | 38 | BO | 27 | HO | 27 | BO | 27 |
| 11 | BO | 31 | BO | 31 | BO | 31 | HO | 26 | BO | 27 | HO | 25 |
| 12 | ED | 30 | ED | 30 | ED | 30 | OJ | 24 | OJ | 24 | OJ | 24 |
| 13 | TY | 30 | TY | 30 | TY | 28 | ED | 22 | ED | 22 | ED | 22 |
| 14 | NG | 29 | NG | 29 | FV | 28 | NG | 19 | NG | 19 | ES | 20 |
| 15 | ES | 28 | FV | 29 | NG | 27 | ES | 19 | ES | 19 | NG | 19 |
| 16 | FV | 28 |  |  |  |  |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | $XOI | 20 | $XOI | 19 | $XOI | 20 | EWT | 15 | EWZ | 16 | EWZ | 15 |
| 2 | EWT | 18 | EWZ | 19 | CT | 18 | EWZ | 15 | EWT | 15 | EWT | 14 |
| 3 | EWZ | 18 | EWT | 18 | $DDX | 17 | EEM | 14 | CT | 15 | CT | 14 |
| 4 | EEM | 17 | CT | 18 | EEM | 16 | CT | 14 | EEM | 14 | $XNG | 14 |
| 5 | CT | 17 | EEM | 17 | EWZ | 16 | $XNG | 14 | $XNG | 14 | $XOI | 13 |
| 6 | $XNG | 16 | $DDX | 17 | EWT | 15 | $XOI | 13 | BO | 13 | EEM | 13 |
| 7 | $DDX | 16 | $XNG | 16 | BO | 15 | IXP | 13 | IXP | 13 | BO | 13 |
| 8 | BO | 16 | SM | 16 | $XNG | 15 | GLD | 13 | GLD | 13 | GLD | 12 |
| 9 | SM | 16 | BO | 16 | SM | 15 | EZU | 13 | EZU | 13 | MXI | 12 |
| 10 | GLD | 15 | HYG | 15 | $MXY | 15 | EWU | 12 | $XOI | 13 | EWG | 12 |
| 11 | IXP | 15 | IXP | 15 | $OSX | 14 | MXI | 12 | EWU | 12 | IXP | 12 |
| 12 | HYG | 15 | $MXY | 15 | EWJ | 14 | BO | 12 | MXI | 12 | $OSX | 12 |
| 13 | $MXY | 15 | GLD | 15 | IXP | 14 | HYG | 12 | NG | 12 | $MXY | 12 |
| 14 | S | 14 | EWJ | 15 | GLD | 14 | $OSX | 12 | EWJ | 12 |  |  |
| 15 | $OSX | 14 | DBA | 14 | $HUI | 14 | $MXY | 12 | HYG | 12 |  |  |
| 16 | EZU | 14 | S | 14 |  |  |  |  | $OSX | 12 |  |  |
| 17 | $HUI | 14 | EWU | 14 |  |  |  |  | $MXY | 12 |  |  |
| 18 | EWU | 14 | $OSX | 14 |  |  |  |  |  |  |  |  |
| 19 | EWJ | 14 | EZU | 14 |  |  |  |  |  |  |  |  |
| 20 | DBA | 14 | $HUI | 14 |  |  |  |  |  |  |  |  |

#### 實驗A-03

附表 D‑3、實驗A-03驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 49 | CC | 49 | CC | 47 | CC | 46 | CC | 46 | CC | 44 |
| 2 | BP | 28 | BP | 28 | BP | 27 | BP | 26 | BP | 26 | BP | 24 |
| 3 | SF | 14 | SF | 14 | SF | 13 | SF | 14 | SF | 14 | SF | 12 |
| 4 | PL | 12 | PL | 12 | PL | 12 | PL | 11 | PL | 11 | PL | 11 |
| 5 | ED | 6 | ED | 6 | ED | 6 | ED | 5 | ED | 5 | ED | 5 |
| 6 | TY | 5 | TY | 5 | TY | 5 | NG | 4 | NG | 4 | RTY | 4 |
| 7 | HO | 5 | NG | 5 | HO | 5 | RTY | 3 | RTY | 3 | NG | 4 |
| 8 | NG | 5 | HO | 5 | NG | 5 | LC | 3 | LC | 3 | LC | 3 |
| 9 | LC | 4 | LC | 4 | LC | 4 | HO | 3 | HO | 3 | HO | 3 |
| 10 | RTY | 4 | RTY | 3 | RTY | 4 | BO | 3 | BO | 3 | BO | 3 |
| 11 | C | 3 | C | 3 | C | 3 | RB | 2 | RB | 2 | RB | 2 |
| 12 | BO | 3 | BO | 3 | BO | 3 | C | 2 | C | 2 | C | 2 |
| 13 | RB | 2 | RB | 2 | RB | 2 | TY | 1 | TY | 1 | TY | 1 |
| 14 | SI | 1 | SI | 1 | SI | 1 | SI | 1 | SI | 1 | SI | 1 |
| 15 | FV | 1 | FV | 1 | FV | 1 | ES | 1 | CL | 1 | ES | 1 |
| 16 | ES | 1 | CL | 1 | ES | 1 | CL | 1 |  |  | CL | 1 |
| 17 | CL | 1 |  |  | CL | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | BO | 5 | IXC | 5 | BO | 5 | BO | 5 | BO | 5 | BO | 5 |
| 2 | IXC | 5 | BO | 5 | IXC | 5 | $DDX | 4 | $DDX | 4 | $DDX | 4 |
| 3 | $DDX | 4 | $DDX | 4 | $OSX | 4 | IXC | 4 | IXC | 4 | IXC | 4 |
| 4 | $OSX | 4 | $OSX | 4 | $DDX | 4 | $OSX | 4 | $OSX | 4 | $OSX | 4 |
| 5 | $XNG | 4 | $XNG | 4 | EWZ | 4 | $XNG | 4 | $XNG | 4 | EWZ | 4 |
| 6 | EWZ | 4 | RB | 4 | RB | 4 | $ADR | 3 | RB | 3 | $XOI | 3 |
| 7 | RB | 4 | DBA | 3 | $ADR | 3 | RB | 3 | HG | 3 | HG | 3 |
| 8 | DBA | 3 | HG | 3 | CT | 3 | HG | 3 | EEM | 3 | EEM | 3 |
| 9 | HG | 3 | GC | 3 | EEM | 3 | EEM | 3 | DBA | 3 | CT | 3 |
| 10 | GC | 3 | EWZ | 3 | $XOI | 3 | DBA | 3 | CT | 3 | C | 3 |
| 11 | EEM | 3 | EEM | 3 | $XNG | 3 | CT | 3 | C | 3 | RB | 3 |
| 12 | C | 3 | EWT | 3 | EWT | 3 | C | 3 | GC | 3 | $ADR | 3 |
| 13 | CT | 3 | CT | 3 | GC | 3 | EWZ | 3 | $ADR | 3 | $XNG | 3 |
| 14 | $HUI | 3 | IXP | 3 | HG | 3 | GC | 3 | $XOI | 3 | $MXY | 3 |
| 15 | IXP | 3 | $XOI | 3 | IXP | 3 | $XOI | 3 | $MXY | 3 | $HUI | 3 |
| 16 | $XOI | 3 | $MXY | 3 | $UTY | 3 | $MXY | 3 | $HUI | 3 | GC | 3 |
| 17 | $UTY | 3 | $HUI | 3 | C | 3 | $HUI | 3 | EWZ | 3 |  |  |
| 18 | $MXY | 3 | C | 3 | $MXY | 3 |  |  |  |  |  |  |
| 19 | EWT | 3 | $ADR | 3 | $HUI | 3 |  |  |  |  |  |  |
| 20 | $ADR | 3 |  |  |  |  |  |  |  |  |  |  |

#### 實驗A-04

附表 D‑4、實驗A-04驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | TY | 1 | TY | 1 | TY | 1 | SI | 1 | SI | 1 | SI | 1 |
| 2 | SI | 1 | SI | 1 | SI | 1 | ED | 1 | ED | 1 | ED | 1 |
| 3 | ED | 1 | ED | 1 | ED | 1 | BP | 1 | BP | 1 | BP | 1 |
| 4 | BP | 1 | BP | 1 | BP | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IXN | 1 | IXN | 1 | IXN | 1 | IXN | 1 | IXN | 1 | IXN | 1 |
| 2 | DX | 1 | DX | 1 | DX | 1 | DX | 1 | DX | 1 | DX | 1 |
| 3 | DBA | 1 | DBA | 1 | DBA | 1 | DBA | 1 | DBA | 1 | DBA | 1 |
| 4 | $UTY | 1 | $UTY | 1 | $UTY | 1 |  |  |  |  |  |  |

### 80 — 20%

#### 實驗A-05

附表 D‑5、實驗A-05驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 212 | CC | 213 | CC | 188 | CC | 192 | CC | 194 | CC | 178 |
| 2 | CD | 157 | CD | 157 | CD | 145 | SF | 117 | SF | 121 | SF | 111 |
| 3 | SF | 144 | SF | 146 | SF | 130 | CD | 102 | CD | 103 | CD | 94 |
| 4 | RTY | 109 | RTY | 112 | KC | 101 | KC | 85 | KC | 87 | KC | 85 |
| 5 | KC | 103 | KC | 104 | RTY | 94 | RTY | 77 | RTY | 81 | RTY | 71 |
| 6 | OJ | 97 | OJ | 99 | OJ | 89 | RB | 74 | RB | 76 | RB | 67 |
| 7 | C | 90 | C | 91 | C | 88 | EMD | 58 | EMD | 60 | C | 56 |
| 8 | W | 87 | W | 89 | W | 79 | C | 58 | BO | 58 | BO | 53 |
| 9 | RB | 86 | RB | 87 | RB | 77 | OJ | 57 | C | 58 | PL | 52 |
| 10 | EMD | 81 | EMD | 82 | BO | 71 | BO | 56 | BP | 57 | EMD | 50 |
| 11 | O | 78 | PL | 78 | PL | 70 | BP | 55 | OJ | 57 | W | 50 |
| 12 | PL | 75 | BO | 78 | FV | 68 | W | 53 | W | 55 | BP | 49 |
| 13 | BO | 75 | O | 78 | O | 68 | PL | 52 | PL | 54 | OJ | 48 |
| 14 | FV | 73 | FV | 74 | ED | 67 | S | 45 | HO | 45 | ED | 42 |
| 15 | BP | 70 | BP | 73 | EMD | 67 | MP1 | 44 | S | 45 | S | 41 |
| 16 |  |  |  |  |  |  | HO | 44 |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | EWJ | 33 | EWJ | 33 | IBB | 32 | EWT | 23 | CT | 24 | CT | 23 |
| 2 | IXP | 32 | IXP | 33 | EWJ | 29 | IXP | 23 | IXP | 24 | EWJ | 23 |
| 3 | IBB | 32 | IBB | 32 | CT | 29 | EWU | 23 | EWT | 23 | $ADR | 22 |
| 4 | EZU | 32 | EZU | 32 | IXJ | 28 | $OSX | 22 | EWJ | 23 | EWU | 22 |
| 5 | EWZ | 31 | EWZ | 31 | LH | 27 | $XNG | 22 | EWU | 23 | IXP | 22 |
| 6 | LH | 31 | LH | 31 | IXP | 27 | CT | 22 | EWZ | 23 | $XNG | 21 |
| 7 | EFA | 30 | CT | 30 | $MXY | 27 | EFA | 22 | SM | 22 | SM | 21 |
| 8 | NG | 30 | EFA | 30 | SM | 27 | EWJ | 22 | $OSX | 22 | RB | 20 |
| 9 | $ADR | 30 | SM | 30 | EWZ | 27 | EWZ | 22 | $XNG | 22 | $MXY | 20 |
| 10 | EEM | 29 | NG | 30 | $ADR | 26 | $ADR | 22 | EFA | 22 | EFA | 20 |
| 11 | $XOI | 29 | $OSX | 30 | EFA | 26 | IXJ | 21 | $ADR | 22 | EWZ | 20 |
| 12 | $XNG | 29 | IXJ | 30 | NG | 26 | EEM | 21 | $MXY | 21 | EWT | 20 |
| 13 | IXJ | 29 | $ADR | 30 | DBA | 26 | SM | 20 | EEM | 21 | IXJ | 19 |
| 14 | $OSX | 29 | EEM | 29 | EZU | 26 | HYG | 20 | IXJ | 21 | EXI | 19 |
| 15 | DBA | 28 | $XOI | 29 | HG | 26 | EZU | 20 |  |  | $OSX | 19 |
| 16 | EWU | 28 | $XNG | 29 | $OSX | 26 | JXI | 20 |  |  | HYG | 19 |
| 17 | CT | 28 |  |  |  |  | AD | 20 |  |  | EEM | 19 |
| 18 | IXC | 28 |  |  |  |  |  |  |  |  |  |  |
| 19 | EWT | 28 |  |  |  |  |  |  |  |  |  |  |
| 20 | SM | 28 |  |  |  |  |  |  |  |  |  |  |

#### 實驗A-06

附表 D‑6、實驗A-06驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 171 | CC | 171 | CC | 150 | CC | 163 | CC | 163 | CC | 149 |
| 2 | SF | 57 | SF | 57 | SF | 55 | SF | 51 | SF | 53 | SF | 49 |
| 3 | RTY | 56 | RTY | 57 | RTY | 48 | RB | 44 | RB | 43 | RB | 38 |
| 4 | RB | 48 | PL | 46 | RB | 43 | BP | 39 | BP | 40 | BP | 34 |
| 5 | CD | 46 | BP | 45 | PL | 43 | CD | 38 | RTY | 39 | RTY | 34 |
| 6 | BP | 45 | RB | 45 | CD | 43 | RTY | 37 | CD | 36 | CD | 34 |
| 7 | PL | 44 | CD | 44 | BP | 39 | PL | 34 | PL | 35 | PL | 33 |
| 8 | C | 35 | HO | 36 | C | 35 | HO | 26 | HO | 28 | HO | 26 |
| 9 | HO | 34 | C | 35 | HO | 33 | C | 26 | C | 26 | C | 26 |
| 10 | ED | 25 | ED | 25 | ED | 25 | CL | 20 | BO | 21 | BO | 20 |
| 11 | ES | 25 | BO | 24 | TY | 23 | BO | 19 | CL | 19 | CL | 20 |
| 12 | TY | 24 | TY | 24 | NG | 23 | OJ | 19 | OJ | 17 | NG | 17 |
| 13 | NG | 23 | NG | 23 | BO | 23 | NG | 17 | NG | 17 | ED | 17 |
| 14 | BO | 23 | FV | 22 | FV | 22 | ED | 17 | ED | 17 | OJ | 16 |
| 15 | FV | 22 | CL | 21 | CL | 22 | W | 13 | W | 13 | S | 12 |
| 16 | CL | 22 | ES | 21 | ES | 22 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | $XOI | 16 | $XOI | 16 | EWZ | 15 | $XNG | 13 | $XNG | 13 | $XNG | 13 |
| 2 | CT | 15 | CT | 15 | $XNG | 15 | CT | 13 | CT | 13 | CT | 13 |
| 3 | EWZ | 15 | EWZ | 15 | $XOI | 15 | EWZ | 13 | EWZ | 13 | EWZ | 13 |
| 4 | $XNG | 15 | $XNG | 15 | $DDX | 14 | $OSX | 12 | EEM | 12 | $MXY | 11 |
| 5 | EEM | 15 | EEM | 15 | EEM | 14 | EEM | 12 | $MXY | 12 | $XOI | 11 |
| 6 | $DDX | 14 | $DDX | 14 | CT | 14 | EWG | 12 | $OSX | 12 | HYG | 11 |
| 7 | SM | 14 | EWT | 14 | S | 13 | $MXY | 11 | EWG | 12 | EWG | 11 |
| 8 | EWT | 14 | SM | 14 | SM | 13 | $XOI | 11 | EZU | 11 | EEM | 10 |
| 9 | $OSX | 13 | S | 13 | IXC | 12 | DBA | 11 | HYG | 11 | $DDX | 10 |
| 10 | IXC | 13 | $OSX | 13 | $OSX | 12 | EFA | 11 | $XOI | 11 | $OSX | 10 |
| 11 | EWJ | 13 | EZU | 12 | EFA | 11 | EWT | 11 | DBA | 11 | DBA | 10 |
| 12 | S | 13 | EWJ | 12 | HG | 11 | EZU | 11 | EFA | 11 | EFA | 10 |
| 13 | EZU | 12 | EWG | 12 | GLD | 11 | HYG | 11 | EWT | 11 | EWT | 10 |
| 14 | EFA | 12 | EFA | 12 | EWG | 11 | EWU | 10 | HG | 10 | HG | 10 |
| 15 | BO | 12 | DBA | 12 | DBA | 11 | IXN | 10 | EWU | 10 |  |  |
| 16 | EWG | 12 | IXC | 12 | HYG | 11 | IXC | 10 | IXN | 10 |  |  |
| 17 | DBA | 12 | BO | 12 | BO | 11 | $ADR | 10 | $DDX | 10 |  |  |
| 18 |  |  | $MXY | 12 | $MXY | 11 | SM | 10 | IXC | 10 |  |  |
| 19 |  |  |  |  |  |  |  |  | $ADR | 10 |  |  |
| 20 |  |  |  |  |  |  |  |  | SM | 10 |  |  |

#### 實驗A-07

附表 D‑7、實驗A-07驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 23 | CC | 23 | CC | 22 | CC | 22 | CC | 22 | CC | 20 |
| 2 | BP | 22 | BP | 22 | BP | 20 | BP | 21 | BP | 21 | BP | 19 |
| 3 | PL | 11 | PL | 12 | PL | 10 | PL | 11 | PL | 11 | PL | 9 |
| 4 | ED | 6 | ED | 6 | ED | 6 | ED | 5 | ED | 5 | ED | 5 |
| 5 | SF | 4 | TY | 4 | NG | 4 | SF | 4 | SF | 4 | NG | 4 |
| 6 | NG | 4 | SF | 4 | SF | 3 | NG | 4 | NG | 4 | SF | 3 |
| 7 | TY | 3 | NG | 4 | HO | 3 | BO | 3 | BO | 3 | RB | 2 |
| 8 | HO | 3 | HO | 3 | TY | 2 | RB | 2 | RB | 2 | BO | 2 |
| 9 | BO | 3 | BO | 3 | RB | 2 | SI | 1 | TY | 1 | SI | 1 |
| 10 | RB | 2 | RB | 2 | BO | 2 | HO | 1 | SI | 1 | HO | 1 |
| 11 | SI | 1 | SI | 1 | SI | 1 | C | 1 | HO | 1 | C | 1 |
| 12 | FV | 1 | FV | 1 | FV | 1 |  |  | C | 1 |  |  |
| 13 | C | 1 | C | 1 | C | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | EEM | 3 | IXC | 3 | EEM | 3 | EEM | 3 | EEM | 3 | BO | 3 |
| 2 | RB | 3 | BO | 3 | BO | 3 | BO | 3 | BO | 3 | EEM | 3 |
| 3 | IXC | 3 | EEM | 3 | IXC | 3 |  |  |  |  |  |  |
| 4 |  |  | RB | 3 | RB | 3 |  |  |  |  |  |  |

#### 實驗A-08

附表 D‑8、實驗A-08驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | SI | 1 | SI | 1 | SI | 1 | SI | 1 | SI | 1 | SI | 1 |
| 2 | ED | 1 | ED | 1 | ED | 1 | ED | 1 | ED | 1 | ED | 1 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IXN | 1 | IXN | 1 | IXN | 1 | IXN | 1 | IXN | 1 | IXN | 1 |
| 2 | DBA | 1 | DBA | 1 | DBA | 1 | DBA | 1 | DBA | 1 | DBA | 1 |

### 70 — 30%

#### 實驗A-09

附表 D‑9、實驗A-09驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 207 | CC | 210 | CC | 164 | CC | 185 | CC | 187 | CC | 157 |
| 2 | CD | 167 | CD | 168 | CD | 148 | CD | 107 | CD | 109 | CD | 94 |
| 3 | RTY | 97 | RTY | 101 | RTY | 83 | RB | 69 | RB | 70 | KC | 65 |
| 4 | OJ | 87 | C | 87 | C | 81 | KC | 66 | RTY | 68 | RB | 60 |
| 5 | C | 87 | OJ | 87 | KC | 78 | RTY | 64 | KC | 68 | RTY | 56 |
| 6 | RB | 83 | RB | 83 | RB | 72 | OJ | 56 | OJ | 55 | PL | 50 |
| 7 | KC | 78 | KC | 82 | OJ | 70 | BP | 53 | C | 54 | C | 48 |
| 8 | PL | 71 | PL | 75 | PL | 69 | C | 53 | BP | 53 | OJ | 47 |
| 9 | ED | 66 | BP | 68 | ED | 66 | PL | 49 | PL | 52 | SF | 46 |
| 10 | BP | 66 | BO | 67 | BO | 61 | CL | 46 | SF | 50 | BP | 44 |
| 11 | ES | 63 | ED | 66 | BP | 60 | SF | 46 | BO | 48 | BO | 43 |
| 12 | SF | 63 | HO | 65 | SF | 60 | BO | 44 | CL | 46 | ED | 41 |
| 13 | BO | 63 | ES | 63 | FV | 55 | HO | 43 | HO | 46 | HO | 40 |
| 14 | HO | 60 | SF | 62 | ES | 54 | ED | 41 | ED | 41 | CL | 39 |
| 15 | CL | 58 | CL | 60 | HO | 54 | MP1 | 38 | MP1 | 39 | MP1 | 36 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IBB | 30 | IBB | 30 | IBB | 27 | $XNG | 21 | $XNG | 21 | $XNG | 19 |
| 2 | EWZ | 27 | EZU | 27 | EZU | 26 | HYG | 20 | EWZ | 20 | EWZ | 18 |
| 3 | EZU | 27 | EWJ | 27 | EWJ | 24 | EWZ | 20 | HYG | 20 | AD | 18 |
| 4 | $XNG | 26 | EWZ | 27 | EWZ | 22 | JXI | 19 | EWT | 19 | $XOI | 17 |
| 5 | EWJ | 26 | IXN | 26 | SM | 22 | IXP | 19 | LC | 19 | IXP | 17 |
| 6 | IXP | 26 | $XNG | 26 | IXP | 22 | EWT | 18 | JXI | 19 | CT | 16 |
| 7 | LH | 25 | DBA | 26 | $XOI | 22 | LH | 18 | $XOI | 19 | EWJ | 16 |
| 8 | DBA | 25 | IXP | 25 | DBA | 22 | IBB | 18 | IXP | 19 | EWU | 16 |
| 9 | EWT | 24 | $XOI | 25 | IXJ | 21 | LC | 18 | AD | 18 | RB | 16 |
| 10 | $XOI | 24 | HO | 24 | HO | 21 | DBA | 18 | DBA | 18 | SM | 16 |
| 11 | HO | 24 | IXC | 24 | $ADR | 21 | $XOI | 18 | IBB | 18 | JXI | 16 |
| 12 | IXN | 24 | EWT | 24 | SOXX | 21 | EWJ | 17 | EWJ | 18 | IBB | 15 |
| 13 | $OSX | 23 | $OSX | 24 | $XNG | 21 | EWU | 17 |  |  | LC | 15 |
| 14 | HYG | 23 | $MXY | 24 | CT | 20 | EEM | 17 |  |  | EWT | 15 |
| 15 | IXC | 23 | LH | 24 | NG | 20 | AD | 17 |  |  | HYG | 15 |
| 16 | $ADR | 23 |  |  | GC | 20 | $OSX | 17 |  |  | GLD | 15 |
| 17 |  |  |  |  | HG | 20 | EFA | 17 |  |  | EZU | 15 |
| 18 |  |  |  |  | IXC | 20 | $ADR | 17 |  |  | CL | 15 |
| 19 |  |  |  |  | RB | 20 |  |  |  |  | LH | 15 |
| 20 |  |  |  |  |  |  |  |  |  |  | $ADR | 15 |

#### 實驗A-10

附表 D‑10、實驗A-10驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 151 | CC | 151 | CC | 123 | CC | 143 | CC | 142 | CC | 122 |
| 2 | CD | 49 | CD | 47 | CD | 45 | CD | 40 | CD | 38 | CD | 37 |
| 3 | BP | 40 | BP | 40 | PL | 41 | BP | 36 | BP | 36 | PL | 33 |
| 4 | PL | 40 | RTY | 40 | RTY | 36 | PL | 31 | PL | 32 | BP | 30 |
| 5 | RTY | 38 | PL | 40 | BP | 34 | C | 23 | HO | 28 | HO | 24 |
| 6 | RB | 31 | HO | 35 | HO | 30 | RB | 23 | RTY | 23 | C | 23 |
| 7 | C | 30 | RB | 30 | C | 29 | HO | 22 | SF | 22 | SF | 22 |
| 8 | SF | 27 | C | 29 | RB | 28 | RTY | 22 | C | 22 | RTY | 21 |
| 9 | HO | 26 | SF | 27 | SF | 25 | SF | 21 | RB | 22 | RB | 20 |
| 10 | ED | 24 | ED | 24 | ED | 24 | NG | 18 | NG | 18 | NG | 18 |
| 11 | NG | 24 | NG | 24 | NG | 24 | ED | 17 | ED | 17 | ED | 17 |
| 12 | BO | 19 | BO | 20 | BO | 20 | CL | 16 | BO | 17 | BO | 17 |
| 13 | FV | 17 | CL | 17 | TY | 16 | BO | 16 | CL | 16 | CL | 14 |
| 14 | CL | 17 | TY | 15 | FV | 16 | JY | 8 | OJ | 9 | OJ | 8 |
| 15 | SI | 16 | FV | 14 | SI | 16 | OJ | 8 | JY | 8 | TY | 7 |
| 16 |  |  | ES | 14 |  |  | SI | 8 |  |  | JY | 7 |
| 17 |  |  | SI | 14 |  |  |  |  |  |  | MP1 | 7 |
| 18 |  |  |  |  |  |  |  |  |  |  | SI | 7 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | $XNG | 14 | EWZ | 13 | $XOI | 13 | $XNG | 13 | $XNG | 13 | $XNG | 12 |
| 2 | $XOI | 14 | $XNG | 13 | $XNG | 12 | EWG | 10 | EZU | 10 | EZU | 10 |
| 3 | EWZ | 13 | EZU | 12 | EZU | 12 | EZU | 10 | EWZ | 10 | EWG | 10 |
| 4 | EZU | 12 | CT | 12 | CT | 11 | EWZ | 10 | EWG | 10 | GLD | 9 |
| 5 | BO | 11 | $XOI | 12 | IXC | 11 | $OSX | 10 | GLD | 9 | $MXY | 9 |
| 6 | $OSX | 11 | SM | 11 | BO | 10 | $XOI | 9 | $MXY | 9 | $XOI | 9 |
| 7 | SM | 11 | $DDX | 11 | EWG | 10 | GLD | 9 | $OSX | 9 | EWZ | 9 |
| 8 | GLD | 10 | $MXY | 10 | HG | 10 | BO | 9 | $XOI | 9 | RSX | 8 |
| 9 | NQ | 10 | GLD | 10 | SM | 10 | EFA | 8 | SB | 8 | SB | 8 |
| 10 | EWG | 10 | $OSX | 10 | $XCI | 10 | IXP | 8 | CT | 8 | CT | 8 |
| 11 | CT | 10 | GC | 10 | EWZ | 10 | CT | 8 | IXP | 8 | BO | 8 |
| 12 | IXP | 10 | IXP | 10 | RSX | 9 | $MXY | 8 | EEM | 8 | EWU | 7 |
| 13 | S | 10 | EWG | 10 | NQ | 9 | RSX | 8 | BO | 8 | AD | 7 |
| 14 | IXC | 10 | EEM | 10 | GLD | 9 |  |  | RSX | 8 | $DDX | 7 |
| 15 | $XCI | 10 | S | 10 | GC | 9 |  |  | EFA | 8 | $CZH | 7 |
| 16 | $DDX | 10 | HG | 10 | $DDX | 9 |  |  | $DDX | 8 | HG | 7 |
| 17 |  |  | BO | 10 | $MXY | 9 |  |  | HO | 8 | HO | 7 |
| 18 |  |  |  |  | S | 9 |  |  |  |  | IXP | 7 |
| 19 |  |  |  |  |  |  |  |  |  |  | $ADR | 7 |
| 20 |  |  |  |  |  |  |  |  |  |  | SM | 7 |

#### 實驗A-11

附表 D‑11、實驗A-11驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | BP | 20 | BP | 20 | BP | 19 | BP | 17 | BP | 18 | BP | 16 |
| 2 | PL | 10 | PL | 10 | PL | 9 | PL | 9 | PL | 8 | PL | 9 |
| 3 | CC | 8 | CC | 8 | CC | 7 | CC | 8 | CC | 8 | CC | 8 |
| 4 | ED | 6 | ED | 6 | ED | 6 | ED | 5 | ED | 5 | ED | 5 |
| 5 | TY | 4 | TY | 4 | TY | 4 | NG | 3 | NG | 3 | NG | 3 |
| 6 | NG | 3 | NG | 3 | NG | 3 | BO | 2 | BO | 2 | BO | 2 |
| 7 | BO | 2 | BO | 2 | SI | 1 | TY | 1 | TY | 1 | TY | 1 |
| 8 | SI | 1 | SI | 1 | SF | 1 | SI | 1 | SI | 1 | SI | 1 |
| 9 | SF | 1 | SF | 1 | HO | 1 | SF | 1 | SF | 1 | SF | 1 |
| 10 | HO | 1 | HO | 1 | FV | 1 | C | 1 | C | 1 | C | 1 |
| 11 | FV | 1 | FV | 1 | C | 1 |  |  |  |  |  |  |
| 12 | C | 1 | C | 1 | BO | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | $ADR | 2 | $ADR | 2 | $ADR | 2 | $ADR | 2 | IXC | 2 | $ADR | 2 |
| 2 | IXP | 2 | IXP | 2 | RB | 2 | $XOI | 2 | $XOI | 2 | IXC | 2 |
| 3 | C | 2 | C | 2 | $MXY | 2 | EEM | 2 | EEM | 2 | EFA | 2 |
| 4 | EEM | 2 | EEM | 2 | $XOI | 2 | EFA | 2 | EFA | 2 | $MXY | 2 |
| 5 | EFA | 2 | EFA | 2 | IXP | 2 | $MXY | 2 | $MXY | 2 | C | 2 |
| 6 | EWT | 2 | EWT | 2 | EFA | 2 | $OSX | 2 | $OSX | 2 | $XOI | 2 |
| 7 | $XOI | 2 | $XOI | 2 | IXC | 2 | C | 2 | C | 2 |  |  |
| 8 | IBB | 2 | IBB | 2 | EWT | 2 | IXC | 2 |  |  |  |  |
| 9 | IXC | 2 | IXC | 2 | IBB | 2 |  |  |  |  |  |  |
| 10 | $MXY | 2 | $MXY | 2 |  |  |  |  |  |  |  |  |
| 11 | RB | 2 | RB | 2 |  |  |  |  |  |  |  |  |
| 12 | $OSX | 2 | $OSX | 2 |  |  |  |  |  |  |  |  |

#### 實驗A-12

附表 D‑12、實驗A-12驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | SI | 1 | SI | 1 | SI | 1 | SI | 1 | SI | 1 | SI | 1 |
| 2 | ED | 1 | ED | 1 | ED | 1 | ED | 1 | ED | 1 | ED | 1 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IXN | 1 | IXN | 1 | IXN | 1 | IXN | 1 | IXN | 1 | IXN | 1 |
| 2 | DBA | 1 | DBA | 1 | DBA | 1 | DBA | 1 | DBA | 1 | DBA | 1 |

### 60 — 40%

#### 實驗A-13

附表 D‑13、實驗A-13驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 205 | CC | 206 | CC | 162 | CC | 184 | CC | 185 | CC | 150 |
| 2 | CD | 160 | CD | 162 | CD | 136 | CD | 103 | CD | 103 | CD | 87 |
| 3 | C | 91 | C | 92 | C | 82 | RB | 64 | RB | 64 | C | 53 |
| 4 | RTY | 84 | RTY | 89 | RTY | 77 | C | 58 | C | 57 | RB | 53 |
| 5 | RB | 76 | RB | 78 | ED | 65 | BP | 54 | RTY | 57 | RTY | 46 |
| 6 | BP | 70 | PL | 71 | RB | 65 | RTY | 53 | BP | 53 | BP | 45 |
| 7 | PL | 69 | BP | 70 | PL | 64 | PL | 49 | OJ | 49 | BO | 43 |
| 8 | OJ | 69 | OJ | 69 | OJ | 62 | OJ | 48 | PL | 47 | PL | 42 |
| 9 | ED | 65 | BO | 66 | BO | 60 | CL | 45 | CL | 47 | CL | 41 |
| 10 | HO | 62 | ED | 65 | BP | 60 | HO | 45 | BO | 45 | OJ | 40 |
| 11 | BO | 62 | HO | 62 | CL | 52 | BO | 40 | HO | 44 | ED | 40 |
| 12 | ES | 57 | CL | 59 | HO | 52 | ED | 40 | ED | 40 | SF | 37 |
| 13 | MP1 | 56 | MP1 | 58 | MP1 | 49 | SF | 38 | SF | 38 | HO | 36 |
| 14 | CL | 55 | ES | 58 | SF | 45 | MP1 | 37 | MP1 | 38 | MP1 | 34 |
| 15 | SF | 49 | JY | 53 | NG | 44 | KC | 28 | YM | 32 | JY | 27 |
| 16 |  |  |  |  |  |  | JY | 28 |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IBB | 27 | IXP | 28 | IBB | 26 | IXP | 21 | IXP | 23 | IXP | 20 |
| 2 | IXP | 26 | EWJ | 27 | IXP | 24 | $XNG | 20 | $XNG | 21 | $XNG | 20 |
| 3 | EWZ | 26 | EWZ | 27 | EWJ | 24 | EWJ | 18 | EWJ | 21 | EWJ | 20 |
| 4 | $XNG | 24 | IBB | 27 | DBA | 22 | BO | 18 | EWZ | 19 | EWZ | 18 |
| 5 | EWJ | 24 | $OSX | 25 | EWZ | 22 | EWZ | 18 | JXI | 18 | $ADR | 16 |
| 6 | $ADR | 23 | $XNG | 24 | $XNG | 22 | JXI | 18 | BO | 18 | IXC | 15 |
| 7 | $OSX | 23 | $XOI | 24 | $ADR | 21 | $OSX | 17 | $OSX | 17 | IBB | 15 |
| 8 | DBA | 23 | DBA | 24 | SM | 21 | IBB | 17 | IBB | 17 | SM | 14 |
| 9 | $XOI | 22 | $ADR | 23 | HG | 21 | IXC | 16 | IXC | 17 | EZU | 14 |
| 10 | CT | 22 | $MXY | 23 | IXC | 20 | EWU | 16 | EWT | 16 | JXI | 14 |
| 11 | EEM | 22 | EEM | 23 | EZU | 20 | $ADR | 16 | $HUI | 16 | DBA | 14 |
| 12 | HG | 21 | GC | 22 | GC | 20 | DBA | 16 | $XOI | 16 | BO | 14 |
| 13 | HO | 21 | HG | 22 | TIP | 19 | EFA | 16 | EFA | 16 | $OSX | 14 |
| 14 | EFA | 21 | HO | 22 | CT | 19 | CT | 15 | EWU | 16 |  |  |
| 15 | GC | 21 | IXC | 22 | RB | 19 | HG | 15 | $ADR | 16 |  |  |
| 16 | EZU | 21 | EWT | 22 | EEM | 19 | HYG | 15 | SM | 16 |  |  |
| 17 | IXC | 21 | SM | 22 | EFA | 19 | $XOI | 15 |  |  |  |  |
| 18 | EWT | 21 |  |  | LH | 19 | $HUI | 15 |  |  |  |  |
| 19 | SM | 21 |  |  | IXG | 19 | EWT | 15 |  |  |  |  |
| 20 |  |  |  |  | $OSX | 19 |  |  |  |  |  |  |

#### 實驗A-14

附表 D‑14、實驗A-14驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 133 | CC | 133 | CC | 112 | CC | 125 | CC | 126 | CC | 109 |
| 2 | BP | 41 | BP | 41 | PL | 37 | BP | 37 | BP | 38 | BP | 32 |
| 3 | CD | 39 | CD | 38 | BP | 36 | CD | 29 | CD | 31 | CD | 27 |
| 4 | PL | 37 | PL | 37 | CD | 36 | RB | 29 | PL | 29 | PL | 27 |
| 5 | HO | 34 | HO | 33 | HO | 35 | PL | 29 | HO | 28 | HO | 26 |
| 6 | RB | 32 | C | 29 | C | 29 | HO | 28 | RB | 28 | RB | 25 |
| 7 | C | 31 | RB | 29 | RB | 28 | C | 25 | C | 23 | C | 23 |
| 8 | RTY | 26 | ED | 24 | ED | 25 | CL | 17 | CL | 18 | BO | 17 |
| 9 | ED | 25 | BO | 21 | RTY | 22 | ED | 16 | BO | 17 | ED | 16 |
| 10 | NG | 22 | NG | 20 | BO | 21 | BO | 16 | ED | 15 | CL | 15 |
| 11 | BO | 20 | RTY | 20 | NG | 21 | NG | 14 | NG | 13 | SF | 14 |
| 12 | CL | 18 | CL | 19 | CL | 16 | RTY | 14 | SF | 12 | NG | 14 |
| 13 | SF | 18 | SF | 15 | SF | 15 | SF | 13 | RTY | 10 | RTY | 11 |
| 14 | TY | 14 | TY | 14 | TY | 13 | SI | 6 | MP1 | 6 | MP1 | 6 |
| 15 | ES | 14 | ES | 13 | FV | 12 | FV | 4 | TY | 5 | SI | 5 |
| 16 |  |  |  |  |  |  | ES | 4 | SI | 5 |  |  |
| 17 |  |  |  |  |  |  | CT | 4 |  |  |  |  |
| 18 |  |  |  |  |  |  | MP1 | 4 |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | EWZ | 12 | EWZ | 11 | $XNG | 10 | $OSX | 11 | $OSX | 11 | EWG | 10 |
| 2 | $DDX | 11 | $DDX | 11 | EWG | 10 | EWG | 10 | EWZ | 9 | $OSX | 10 |
| 3 | $XOI | 11 | $OSX | 11 | GC | 10 | EZU | 9 | $MXY | 9 | $XNG | 9 |
| 4 | $OSX | 11 | $XOI | 11 | EWZ | 9 | EWZ | 8 | $XNG | 9 | EEM | 8 |
| 5 | NQ | 11 | $MXY | 10 | $XOI | 9 | $XNG | 8 | EWG | 9 | $MXY | 8 |
| 6 | EZU | 10 | $XNG | 10 | IXP | 9 | EEM | 8 | $XOI | 8 | EZU | 8 |
| 7 | EWG | 10 | EWT | 9 | IXC | 9 | $ADR | 8 | EEM | 8 | $ADR | 7 |
| 8 | $XNG | 10 | NQ | 9 | S | 9 | IXP | 7 | EFA | 8 | IXP | 7 |
| 9 | $XCI | 9 | IXC | 9 | NQ | 9 | GLD | 7 | EZU | 8 | $XOI | 7 |
| 10 | IXC | 9 | GC | 9 | EEM | 9 | HG | 7 | IXP | 7 | GC | 7 |
| 11 | EWT | 9 | EWJ | 9 | $OSX | 9 | EWT | 7 | $DDX | 7 | EWZ | 7 |
| 12 | IXP | 9 | EEM | 9 | $MXY | 9 | $MXY | 7 | EWT | 7 | RSX | 7 |
| 13 | S | 9 | IXP | 9 | EZU | 9 | RSX | 7 | HG | 7 | IXC | 7 |
| 14 |  |  | EWG | 8 | SM | 8 | EFA | 7 | HO | 7 | $DDX | 7 |
| 15 |  |  | S | 8 | IBB | 8 | $XOI | 7 | $ADR | 7 | EFA | 7 |
| 16 |  |  | EFA | 8 | $XCI | 8 |  |  |  |  |  |  |
| 17 |  |  | EZU | 8 | $DDX | 8 |  |  |  |  |  |  |
| 18 |  |  | IBB | 8 |  |  |  |  |  |  |  |  |
| 19 |  |  | BO | 8 |  |  |  |  |  |  |  |  |

#### 實驗A-15

附表 D‑15、實驗A-15驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | BP | 19 | BP | 19 | BP | 17 | BP | 18 | BP | 18 | BP | 16 |
| 2 | PL | 6 | ED | 6 | ED | 6 | PL | 6 | PL | 6 | PL | 5 |
| 3 | ED | 6 | PL | 5 | PL | 5 | CC | 5 | ED | 4 | CC | 5 |
| 4 | CC | 5 | CC | 5 | CC | 5 | ED | 4 | CC | 4 | ED | 4 |
| 5 | NG | 3 | NG | 3 | TY | 2 | NG | 2 | NG | 2 | SI | 1 |
| 6 | TY | 2 | BO | 2 | NG | 2 | SI | 1 | SI | 1 | NG | 1 |
| 7 | BO | 2 | TY | 1 | BO | 2 | C | 1 | C | 1 | C | 1 |
| 8 | SI | 1 | SI | 1 | SI | 1 | BO | 1 | BO | 1 | BO | 1 |
| 9 | HO | 1 | HO | 1 | HO | 1 |  |  |  |  |  |  |
| 10 | FV | 1 | FV | 1 | FV | 1 |  |  |  |  |  |  |
| 11 | C | 1 | C | 1 | C | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IXC | 2 | EEM | 2 | EEM | 2 | $MXY | 2 | $MXY | 2 | EEM | 2 |
| 2 | EEM | 2 | $MXY | 2 | BO | 2 | $OSX | 2 | IXC | 2 | $MXY | 2 |
| 3 | RB | 2 | BO | 2 | RB | 2 | IXC | 2 | $OSX | 2 | $OSX | 2 |
| 4 | C | 2 | $XOI | 2 | $MXY | 2 | $XOI | 2 | $XOI | 2 | IXC | 2 |
| 5 | $MXY | 2 | IBB | 2 | $OSX | 2 | BO | 2 | BO | 2 | BO | 2 |
| 6 | BO | 2 | $OSX | 2 | IXC | 2 | C | 2 | C | 2 |  |  |
| 7 | $OSX | 2 | IXC | 2 | IBB | 2 | EEM | 2 | EEM | 2 |  |  |
| 8 | $XOI | 2 | RB | 2 |  |  |  |  |  |  |  |  |
| 9 | IBB | 2 |  |  |  |  |  |  |  |  |  |  |

#### 實驗A-16

附表 D‑16、實驗A-16驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | ED | 1 | ED | 1 | ED | 1 | ED | 1 | ED | 1 | ED | 1 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IXN | 1 | IXN | 1 | IXN | 1 | IXN | 1 | IXN | 1 | IXN | 1 |

## 實驗B：非定錨分析

### 90 — 10%

#### 實驗B-01

附表 D‑17、實驗B-01驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | LC | 101 | LC | 95 | LC | 85 | CC | 63 | CC | 68 | CC | 53 |
| 2 | CC | 81 | CC | 94 | NQ | 69 | LC | 42 | LC | 40 | LC | 37 |
| 3 | NQ | 68 | CD | 71 | CC | 68 | RB | 42 | RB | 39 | RB | 35 |
| 4 | RR | 59 | W | 70 | CD | 68 | RR | 32 | RR | 34 | NQ | 30 |
| 5 | W | 55 | RR | 62 | FV | 60 | NQ | 30 | O | 31 | CD | 30 |
| 6 | RB | 52 | O | 59 | W | 57 | S | 28 | KC | 29 | FV | 29 |
| 7 | C | 48 | RTY | 53 | C | 56 | HO | 28 | S | 29 | RR | 27 |
| 8 | CD | 48 | FV | 53 | RTY | 50 | FV | 27 | FV | 28 | RTY | 27 |
| 9 | FV | 48 | RB | 52 | TY | 48 | KC | 27 | CL | 27 | C | 27 |
| 10 | HO | 47 | C | 50 | YM | 47 | CL | 26 | CD | 27 | S | 26 |
| 11 | O | 47 | S | 45 | RR | 45 | BO | 23 | RTY | 27 | O | 25 |
| 12 | TY | 44 | KC | 45 | RB | 45 | TY | 22 | HO | 27 | CT | 24 |
| 13 | S | 41 | MP1 | 43 | O | 43 | C | 20 | CT | 24 | BO | 23 |
| 14 | BO | 40 | HO | 43 | BO | 41 | O | 20 | MP1 | 23 | KC | 23 |
| 15 | LH | 39 | TY | 42 | S | 38 | W | 19 | W | 23 | TY | 22 |
| 16 |  |  |  |  | MP1 | 38 | CD | 19 |  |  |  |  |
| 17 |  |  |  |  | LH | 38 | SF | 19 |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | HO | 19 | LH | 20 | IBB | 22 | $XDN | 12 | NG | 12 | $HUI | 11 |
| 2 | SM | 18 | IXP | 18 | EWJ | 21 | $MXY | 12 | $XNG | 11 | $OSX | 11 |
| 3 | $OSX | 18 | IXJ | 18 | IXJ | 19 | BO | 11 | $MNG | 11 | $XDE | 11 |
| 4 | EWU | 17 | EEM | 18 | LH | 19 | IXN | 11 | EXI | 11 | NG | 11 |
| 5 | NG | 16 | NK | 18 | SM | 18 | $XDE | 11 | IXP | 10 | SM | 10 |
| 6 | $XAL | 16 | EXI | 17 | EWZ | 18 | UNG | 10 | EWJ | 10 | $MXY | 10 |
| 7 | EUFN | 16 | UNG | 17 | $OSX | 18 | SM | 10 | AD | 10 | $XDN | 10 |
| 8 | IXP | 16 | $XAL | 17 | HO | 17 | $XDZ | 10 | SM | 10 | $XNG | 10 |
| 9 | LH | 16 | EWU | 17 | IXN | 17 | NG | 10 | $XDN | 10 | AD | 10 |
| 10 | EXI | 16 | IBB | 17 | IXP | 16 | RSX | 9 | UNG | 10 | BO | 10 |
| 11 | $XDN | 16 | HO | 17 | $XDE | 16 | DBA | 9 | DX | 10 | RB | 10 |
| 12 | $XDE | 16 |  |  | $XTC | 16 | DX | 9 |  |  | LH | 10 |
| 13 | EWZ | 16 |  |  | EWT | 16 | ASEA | 9 |  |  | EWZ | 10 |
| 14 | UNG | 16 |  |  | $XNG | 16 | ACWI | 9 |  |  |  |  |
| 15 |  |  |  |  | UNG | 16 | EWU | 9 |  |  |  |  |
| 16 |  |  |  |  | EUFN | 16 | EXI | 9 |  |  |  |  |
| 17 |  |  |  |  | RB | 16 | $ADR | 9 |  |  |  |  |
| 18 |  |  |  |  |  |  | $MNG | 9 |  |  |  |  |
| 19 |  |  |  |  |  |  | $OSX | 9 |  |  |  |  |

#### 實驗B-02

附表 D‑18、實驗B-02驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 76 | CC | 74 | CC | 57 | CC | 56 | CC | 55 | CC | 42 |
| 2 | LC | 60 | LC | 46 | LC | 54 | RB | 33 | RB | 29 | LC | 26 |
| 3 | RB | 40 | RTY | 34 | RTY | 34 | LC | 27 | LC | 23 | RB | 26 |
| 4 | HO | 29 | RB | 34 | RB | 32 | HO | 18 | RTY | 19 | RTY | 19 |
| 5 | RTY | 24 | C | 24 | FV | 23 | SF | 14 | SF | 16 | SF | 16 |
| 6 | CD | 23 | CD | 24 | C | 22 | C | 12 | ES | 14 | HO | 16 |
| 7 | C | 21 | ES | 24 | CD | 21 | CD | 11 | HO | 14 | C | 13 |
| 8 | PL | 21 | HO | 23 | ES | 21 | BO | 10 | CD | 13 | CD | 12 |
| 9 | SF | 17 | SF | 21 | HO | 21 | RTY | 10 | C | 12 | ES | 12 |
| 10 | NG | 17 | FV | 21 | SF | 19 | CL | 10 | BO | 12 | PL | 11 |
| 11 | CL | 14 | US | 16 | PL | 19 | TY | 9 | CL | 11 | BO | 11 |
| 12 | TY | 14 | W | 16 | TY | 17 | PL | 9 | FV | 9 | TY | 10 |
| 13 | US | 13 | NG | 15 | BO | 16 | NG | 8 | W | 8 | FV | 10 |
| 14 | W | 13 | BO | 13 | NG | 15 | ES | 8 | TY | 8 | CL | 8 |
| 15 | BO | 13 | CL | 13 | US | 13 | W | 6 | NG | 8 | NG | 7 |
| 16 |  |  | PL | 13 | JY | 13 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | $OSX | 11 | EWT | 11 | $OSX | 11 | $OSX | 8 | $DDX | 7 | $OSX | 8 |
| 2 | EWT | 10 | $OSX | 10 | IBB | 11 | $MXY | 8 | IXN | 7 | EWT | 7 |
| 3 | $DDX | 9 | $DDX | 9 | EWT | 11 | IXN | 7 | $OSX | 7 | EFA | 6 |
| 4 | EWZ | 9 | IBB | 9 | EWZ | 10 | $DDX | 6 | $XOI | 6 | $HUI | 6 |
| 5 | $MXY | 9 | $XOI | 9 | EWJ | 8 | EXI | 6 | HYG | 6 | GC | 6 |
| 6 | CD | 9 | EEM | 8 | HYG | 8 | $HUI | 6 | $XNG | 6 | EWG | 5 |
| 7 | HYG | 8 | $XNG | 8 | $XOI | 8 | ACWI | 5 | EFA | 6 | HYG | 5 |
| 8 | EEM | 8 | EWU | 7 | BO | 8 | NG | 5 | EWG | 6 | EZU | 5 |
| 9 | EWU | 7 | $XTC | 7 |  |  | BO | 5 | EXI | 6 | EXI | 5 |
| 10 | $XNG | 7 | HYG | 7 |  |  | DBA | 5 | GC | 5 | EWZ | 5 |
| 11 | IXN | 7 | HO | 7 |  |  | EFA | 5 | NG | 5 | YM | 5 |
| 12 | CT | 7 | EZU | 7 |  |  | HYG | 5 | EWT | 5 | PL | 5 |
| 13 | $XTC | 7 | EWZ | 7 |  |  |  |  | EWU | 5 | BO | 5 |
| 14 | RTY | 7 | CT | 7 |  |  |  |  | SI | 5 | $XOI | 5 |
| 15 | $XOI | 7 | IXN | 7 |  |  |  |  | $MXY | 5 | $XNG | 5 |
| 16 | BO | 7 | RTY | 7 |  |  |  |  | EZU | 5 | $XAU | 5 |
| 17 | $XAL | 7 | CD | 7 |  |  |  |  | $HUI | 5 | $MXY | 5 |
| 18 | $HUI | 7 | SOXX | 7 |  |  |  |  | $DFI | 5 | IBB | 5 |
| 19 | SM | 7 | $HUI | 7 |  |  |  |  |  |  | EWU | 5 |
| 20 | SOXX | 7 | SM | 7 |  |  |  |  |  |  |  |  |

#### 實驗B-03

附表 D‑19、實驗B-03驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 25 | CC | 20 | CC | 17 | CC | 17 | CC | 16 | CC | 12 |
| 2 | PL | 8 | PL | 8 | BP | 7 | PL | 6 | PL | 5 | PL | 3 |
| 3 | BP | 7 | BP | 7 | PL | 6 | BP | 3 | BP | 3 | BP | 3 |
| 4 | HO | 4 | NG | 3 | BO | 3 | RTY | 2 | RTY | 2 | RTY | 2 |
| 5 | LC | 3 | HO | 3 | TY | 2 | RB | 2 | RB | 2 | RB | 2 |
| 6 | BO | 3 | RTY | 2 | RTY | 2 | LC | 2 | NG | 2 | NG | 2 |
| 7 | RTY | 2 | RB | 2 | RB | 2 | HO | 2 | BO | 2 | HO | 2 |
| 8 | RB | 2 | BO | 2 | NG | 2 | BO | 2 | LC | 1 | BO | 2 |
| 9 | SF | 1 | TY | 1 | LC | 2 | NG | 1 | HO | 1 | TY | 1 |
| 10 | NG | 1 | SF | 1 | HO | 2 |  |  | CL | 1 | LC | 1 |
| 11 | ES | 1 | LC | 1 | FV | 2 |  |  |  |  |  |  |
| 12 | ED | 1 | FV | 1 | US | 1 |  |  |  |  |  |  |
| 13 |  |  | ES | 1 | SF | 1 |  |  |  |  |  |  |
| 14 |  |  | ED | 1 | ES | 1 |  |  |  |  |  |  |
| 15 |  |  | CL | 1 | ED | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | EWZ | 4 | BO | 3 | EWZ | 4 | EWZ | 3 | TIP | 2 | EWZ | 3 |
| 2 | C | 3 | IXC | 3 | IBB | 3 | TIP | 2 | $DDX | 2 | BO | 2 |
| 3 | $XTC | 3 | TIP | 2 | C | 3 | $DDX | 2 | RTY | 2 |  |  |
| 4 | $OSX | 3 | IXP | 2 | BO | 3 | RTY | 2 | IXC | 2 |  |  |
| 5 | TIP | 2 | $DDX | 2 | EWT | 2 | $OSX | 2 | $XNG | 2 |  |  |
| 6 | $TOB | 2 | $OSX | 2 | $OSX | 2 | $XTC | 2 | EWZ | 2 |  |  |
| 7 | EWT | 2 | $XNG | 2 | $TOB | 2 |  |  | BO | 2 |  |  |
| 8 | IXC | 2 | $XTC | 2 | EEM | 2 |  |  |  |  |  |  |
| 9 | EEM | 2 | C | 2 | $XTC | 2 |  |  |  |  |  |  |
| 10 | RTY | 2 | EEM | 2 |  |  |  |  |  |  |  |  |
| 11 | $DDX | 2 | EWZ | 2 |  |  |  |  |  |  |  |  |
| 12 |  |  | RTY | 2 |  |  |  |  |  |  |  |  |
| 13 |  |  | PL | 2 |  |  |  |  |  |  |  |  |

#### 實驗B-04

附表 D‑20、實驗B-04驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | BP | 1 | BP | 1 | BP | 1 | BP | 1 | BP | 1 | BP | 1 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | DX | 1 | DX | 1 | DX | 1 | DX | 1 | DX | 1 | DX | 1 |

### 80 — 20%

#### 實驗B-05

附表 D‑21、實驗B-05驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | SF | 107 | SF | 122 | SF | 99 | SF | 76 | SF | 87 | SF | 74 |
| 2 | RTY | 75 | CD | 89 | CD | 91 | RTY | 46 | RTY | 49 | RTY | 48 |
| 3 | KC | 70 | RTY | 84 | RTY | 73 | RB | 43 | KC | 46 | CD | 43 |
| 4 | C | 68 | KC | 76 | C | 65 | KC | 43 | CC | 46 | CC | 39 |
| 5 | CD | 65 | CC | 75 | CC | 63 | CC | 33 | RB | 45 | KC | 38 |
| 6 | RB | 59 | C | 68 | KC | 60 | EMD | 30 | CD | 38 | RB | 36 |
| 7 | NQ | 54 | W | 61 | RB | 55 | CD | 27 | BO | 33 | BO | 32 |
| 8 | CC | 54 | RB | 60 | BO | 53 | BP | 25 | BP | 32 | EMD | 31 |
| 9 | EMD | 49 | BO | 55 | BP | 52 | C | 25 | W | 30 | BP | 30 |
| 10 | O | 47 | BP | 54 | W | 50 | NQ | 21 | EMD | 24 | C | 25 |
| 11 | BP | 46 | O | 52 | O | 47 | W | 21 | CL | 22 | W | 21 |
| 12 | W | 41 | ES | 41 | NQ | 46 | CL | 19 | O | 20 | CL | 21 |
| 13 | OJ | 39 | CL | 36 | EMD | 44 | OJ | 18 | C | 19 | NQ | 20 |
| 14 | BO | 32 | HG | 36 | YM | 39 | HO | 17 | CT | 17 | PL | 18 |
| 15 | HO | 32 | CT | 35 | ES | 39 | BO | 17 | HO | 16 | O | 17 |
| 16 | CL | 32 |  |  |  |  |  |  |  |  | HO | 17 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IXN | 20 | IXP | 20 | EWJ | 22 | GLD | 12 | $XDB | 14 | $XDB | 11 |
| 2 | IXP | 19 | IXN | 19 | IXN | 21 | IXP | 11 | EWU | 11 | IXP | 10 |
| 3 | EZU | 17 | $XDB | 18 | TIP | 20 | EZU | 10 | GLD | 11 | IXN | 10 |
| 4 | BO | 17 | EWJ | 18 | EZU | 18 | RR | 10 | IXP | 11 | RR | 10 |
| 5 | GLD | 17 | $CZH | 17 | IXP | 18 | NG | 10 | IXN | 10 | EMD | 10 |
| 6 | TIP | 16 | $XNG | 17 | CT | 17 | CC | 9 | CC | 10 | NK | 10 |
| 7 | EEM | 16 | BP | 17 | $XDB | 17 | BO | 9 | SM | 10 | $XNG | 9 |
| 8 | $HUI | 16 | NK | 17 | RR | 16 | MXI | 9 | NK | 10 | BP | 9 |
| 9 | RR | 15 | GLD | 16 | $DDX | 16 | $HUI | 9 | EXI | 10 | EWJ | 9 |
| 10 | MXI | 15 | LH | 16 | $XNG | 16 | CD | 9 | ACWI | 10 | RTY | 9 |
| 11 | DBA | 15 | EXI | 16 | NK | 16 | GC | 9 | GC | 10 | TIP | 9 |
| 12 | CT | 15 | SM | 16 | ACWI | 15 | EWJ | 9 |  |  | MXI | 9 |
| 13 | $XOI | 15 | $HUI | 16 | $MXY | 15 | $XDB | 9 |  |  | $XOI | 9 |
| 14 |  |  | RR | 16 | IBB | 15 |  |  |  |  |  |  |
| 15 |  |  |  |  | $CZH | 15 |  |  |  |  |  |  |

#### 實驗B-06

附表 D‑22、實驗B-06驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 51 | CC | 51 | CC | 47 | SF | 32 | SF | 37 | SF | 34 |
| 2 | RTY | 45 | SF | 48 | SF | 39 | CC | 31 | CC | 33 | CC | 28 |
| 3 | SF | 39 | RB | 37 | RTY | 38 | RB | 25 | RB | 28 | RB | 27 |
| 4 | RB | 34 | RTY | 33 | RB | 36 | RTY | 24 | BP | 22 | RTY | 24 |
| 5 | C | 29 | BP | 30 | BP | 31 | C | 15 | RTY | 16 | BP | 20 |
| 6 | BP | 28 | C | 30 | C | 28 | BP | 14 | C | 14 | PL | 13 |
| 7 | PL | 18 | ES | 20 | ES | 22 | PL | 13 | BO | 11 | HO | 12 |
| 8 | HO | 16 | CD | 19 | CD | 21 | CL | 8 | HO | 11 | C | 12 |
| 9 | CD | 15 | W | 17 | PL | 18 | HO | 8 | CL | 10 | BO | 11 |
| 10 | W | 13 | HO | 17 | HO | 16 | W | 7 | W | 10 | CL | 9 |
| 11 | SI | 12 | BO | 16 | BO | 16 | CD | 6 | PL | 10 | SI | 7 |
| 12 | ED | 11 | PL | 15 | SI | 14 | NG | 5 | CD | 9 | NG | 7 |
| 13 | NG | 10 | CL | 14 | TY | 13 | ED | 5 | JY | 5 | CD | 7 |
| 14 | CL | 10 | SI | 12 | NG | 13 | OJ | 4 | SI | 5 | ED | 5 |
| 15 | O | 9 | TY | 11 | US | 12 | JY | 4 | ES | 5 | W | 5 |
| 16 | US | 9 |  |  |  |  | SI | 4 |  |  |  |  |
| 17 | TY | 9 |  |  |  |  |  |  |  |  |  |  |
| 18 | FV | 9 |  |  |  |  |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | $XNG | 8 | $XNG | 10 | IXN | 9 | $XOI | 6 | DBA | 7 | DBA | 7 |
| 2 | $DDX | 8 | EZU | 9 | EWJ | 9 | IXP | 6 | EZU | 6 | $XOI | 6 |
| 3 | EWJ | 8 | SM | 9 | BO | 9 | IXC | 5 | IXP | 6 | $XNG | 6 |
| 4 | BO | 8 | EWZ | 8 | $XOI | 9 | EWG | 5 | IXN | 6 | IXN | 6 |
| 5 | $XOI | 8 | SB | 8 | EZU | 8 | DBA | 5 | $NWX | 6 | $NWX | 6 |
| 6 | EZU | 7 | EWG | 8 | $XNG | 8 | $HUI | 5 | EWZ | 6 | IXP | 5 |
| 7 | GC | 7 | IXP | 8 | $DDX | 8 | RR | 5 | $MNG | 5 | EZU | 5 |
| 8 | EWZ | 7 | DBA | 8 | DBA | 8 | SM | 5 | $XCI | 5 | GLD | 5 |
| 9 | IXN | 7 | $XOI | 8 | CT | 7 | EZU | 5 | $XNG | 5 |  |  |
| 10 | RR | 7 | EWU | 7 | IXC | 7 | IXN | 5 | SM | 5 |  |  |
| 11 | CD | 7 | IXN | 7 | SM | 7 |  |  | $HUI | 5 |  |  |
| 12 | GLD | 7 | EEM | 7 | IXP | 7 |  |  | EWU | 5 |  |  |
| 13 | $HUI | 7 | CT | 7 |  |  |  |  | $DFI | 5 |  |  |
| 14 | SM | 7 | NQ | 7 |  |  |  |  | $DDX | 5 |  |  |
| 15 |  |  | GC | 7 |  |  |  |  | $CZH | 5 |  |  |
| 16 |  |  | $NWX | 7 |  |  |  |  | EWG | 5 |  |  |

#### 實驗B-07

附表 D‑23、實驗B-07驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | BP | 10 | BP | 10 | BP | 10 | BP | 7 | BP | 9 | BP | 8 |
| 2 | ED | 5 | PL | 6 | ED | 5 | CC | 4 | PL | 4 | PL | 4 |
| 3 | CC | 5 | CC | 5 | TY | 4 | PL | 2 | NG | 3 | NG | 3 |
| 4 | TY | 3 | SF | 4 | SF | 4 | ED | 2 | CC | 3 | ED | 3 |
| 5 | PL | 3 | NG | 3 | PL | 4 | SI | 1 | SI | 2 | SI | 2 |
| 6 | SF | 2 | ED | 3 | CC | 4 | SF | 1 | SF | 2 | SF | 2 |
| 7 | HO | 2 | TY | 2 | NG | 3 | C | 1 | ED | 2 | CC | 2 |
| 8 | SI | 1 | SI | 2 | HO | 2 |  |  | HO | 1 | HO | 1 |
| 9 | RB | 1 | HO | 2 | BO | 2 |  |  | C | 1 | C | 1 |
| 10 | FV | 1 | BO | 2 | SI | 1 |  |  | BO | 1 | BO | 1 |
| 11 | C | 1 | RB | 1 | RB | 1 |  |  |  |  |  |  |
| 12 | BO | 1 | C | 1 | FV | 1 |  |  |  |  |  |  |
| 13 |  |  |  |  | C | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | $DDX | 2 | EEM | 3 | EEM | 3 | EC | 2 | $CZH | 2 | EC | 2 |
| 2 | RB | 2 | EC | 2 | IXC | 2 | BO | 2 | KW | 2 | EEM | 2 |
| 3 | $XCI | 2 | $DDX | 2 | $DDX | 2 |  |  | $XNG | 2 | $XNG | 2 |
| 4 | IXC | 2 | $OSX | 2 | $XCI | 2 |  |  | EEM | 2 | BO | 2 |
| 5 | BO | 2 | $XCI | 2 | $XNG | 2 |  |  | EC | 2 | $CZH | 2 |
| 6 | EEM | 2 | $XNG | 2 | BO | 2 |  |  | BO | 2 | KW | 2 |
| 7 | EC | 2 | BO | 2 | EC | 2 |  |  |  |  |  |  |
| 8 |  |  | $CZH | 2 | $CZH | 2 |  |  |  |  |  |  |
| 9 |  |  | KW | 2 | KW | 2 |  |  |  |  |  |  |
| 10 |  |  | RB | 2 | SF | 2 |  |  |  |  |  |  |
| 11 |  |  | O | 2 | O | 2 |  |  |  |  |  |  |

#### 實驗B-08

附表 D‑24、實驗B-08驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | FV | 1 | SI | 1 | FV | 1 | SI | 1 | SI | 1 | BP | 1 |
| 2 | ED | 1 | ED | 1 | ED | 1 | BP | 1 | BP | 1 |  |  |
| 3 |  |  | BP | 1 |  |  |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IXN | 1 | IXN | 1 | IXN | 1 | DBA | 1 | DBA | 1 | $OSX | 1 |
| 2 | ED | 1 | DBA | 1 | ED | 1 | $OSX | 1 | $OSX | 1 |  |  |
| 3 |  |  | $OSX | 1 |  |  |  |  |  |  |  |  |

### 70 — 30%

#### 實驗B-09

附表 D‑25、實驗B-09驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | C | 78 | KC | 78 | RTY | 70 | RB | 48 | KC | 59 | KC | 46 |
| 2 | RB | 67 | CD | 73 | CD | 65 | KC | 41 | RB | 51 | SF | 39 |
| 3 | CD | 63 | RTY | 73 | C | 64 | SF | 36 | SF | 42 | RB | 39 |
| 4 | KC | 60 | C | 70 | KC | 61 | BP | 35 | BO | 33 | CC | 36 |
| 5 | RTY | 58 | RB | 70 | CC | 59 | C | 33 | BP | 33 | BP | 32 |
| 6 | BP | 52 | CC | 59 | SF | 57 | BO | 27 | CC | 32 | RTY | 31 |
| 7 | SF | 49 | SF | 56 | RB | 53 | CL | 25 | RTY | 32 | BO | 29 |
| 8 | CC | 46 | ES | 53 | BP | 49 | OJ | 23 | C | 31 | C | 25 |
| 9 | OJ | 42 | BP | 52 | FV | 44 | CC | 23 | CL | 25 | CL | 24 |
| 10 | DX | 40 | BO | 52 | ES | 43 | JY | 23 | CD | 24 | CD | 22 |
| 11 | BO | 39 | DX | 42 | BO | 41 | DX | 21 | DX | 23 | OJ | 20 |
| 12 | JY | 32 | OJ | 40 | OJ | 37 | CD | 20 | JY | 21 | JY | 19 |
| 13 | FV | 32 | FV | 39 | DX | 34 | RTY | 17 | OJ | 20 | CT | 17 |
| 14 | NQ | 31 | HG | 35 | TY | 33 | PL | 15 | CT | 19 | DX | 15 |
| 15 | ED | 30 | CT | 32 | NQ | 30 | EC | 15 | ES | 17 | ES | 15 |
| 16 |  |  | JY | 32 | JY | 30 | NQ | 15 |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | HO | 19 | EWZ | 21 | LC | 18 | EWJ | 11 | EWZ | 14 | EWZ | 11 |
| 2 | EWT | 17 | EZU | 18 | EWZ | 17 | $XNG | 11 | EWJ | 12 | IXP | 11 |
| 3 | RR | 17 | IXP | 17 | IXP | 16 | RR | 10 | IXP | 10 | EWG | 10 |
| 4 | SI | 16 | HO | 17 | TY | 15 | $HUI | 10 | BP | 10 | EWT | 10 |
| 5 | HYG | 16 | EWJ | 17 | EZU | 15 | IXP | 10 | EWT | 10 | EXI | 10 |
| 6 | EZU | 16 | JXI | 17 | $XOI | 15 | EWT | 10 | EXI | 10 | EWJ | 10 |
| 7 | $XNG | 16 | $XNG | 16 | IXC | 15 | EWG | 9 | $XNG | 9 | $XOI | 9 |
| 8 | LC | 16 | LC | 16 | IXJ | 14 | HO | 9 | $HUI | 9 | $XDB | 9 |
| 9 | SM | 16 | EWG | 16 | TIP | 14 | CD | 9 | DBA | 9 | EWU | 9 |
| 10 | IXP | 15 | EWT | 16 | EWG | 14 | SM | 9 | EWG | 9 | TY | 9 |
| 11 | EWJ | 15 | DBA | 15 | MXI | 14 | BO | 9 | $XOI | 9 | EEM | 9 |
| 12 | EWG | 15 | IXN | 15 | FC | 14 | SI | 9 | EWU | 9 | BP | 9 |
| 13 | $MXY | 15 | $XOI | 15 | $XNG | 14 | RB | 9 | EEM | 9 | $XNG | 8 |
| 14 | $HUI | 15 | $CZH | 15 | $MXY | 14 | EWZ | 8 |  |  | SI | 8 |
| 15 |  |  | IXC | 14 | EXI | 14 | HYG | 8 |  |  | AD | 8 |
| 16 |  |  | $HUI | 14 | $CZH | 14 | NG | 8 |  |  | $OSX | 8 |
| 17 |  |  | EXI | 14 | EWJ | 14 | EWU | 8 |  |  | $DDX | 8 |
| 18 |  |  |  |  |  |  | $OSX | 8 |  |  | CD | 8 |

#### 實驗B-10

附表 D‑26、實驗B-10驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 45 | CC | 45 | CC | 43 | CC | 25 | CC | 27 | CC | 31 |
| 2 | RTY | 34 | BP | 32 | RTY | 32 | RB | 22 | BP | 23 | BP | 20 |
| 3 | RB | 27 | C | 25 | BP | 28 | BP | 21 | SF | 18 | SF | 19 |
| 4 | BP | 26 | RTY | 24 | SF | 23 | SF | 15 | RB | 15 | RB | 17 |
| 5 | C | 24 | SF | 22 | C | 22 | PL | 12 | BO | 11 | RTY | 14 |
| 6 | SF | 18 | ES | 20 | RB | 21 | RTY | 12 | RTY | 10 | BO | 11 |
| 7 | PL | 16 | RB | 18 | FV | 18 | C | 11 | C | 10 | PL | 10 |
| 8 | CD | 15 | CD | 17 | ES | 16 | BO | 9 | HO | 8 | C | 10 |
| 9 | HO | 13 | HO | 14 | CD | 14 | HO | 8 | JY | 7 | NG | 8 |
| 10 | ES | 11 | BO | 14 | HO | 13 | NG | 7 | PL | 7 | HO | 6 |
| 11 | JY | 11 | FV | 13 | BO | 13 | CL | 7 | NG | 6 | FV | 4 |
| 12 | NG | 11 | SI | 13 | NG | 13 | JY | 7 | CL | 6 | CL | 4 |
| 13 | SI | 11 | NG | 12 | PL | 13 | DX | 4 | SI | 5 | ED | 4 |
| 14 | ED | 9 | JY | 11 | ED | 12 | CD | 4 | CD | 5 | JY | 4 |
| 15 | BO | 9 | PL | 10 | SI | 11 | OJ | 3 | TY | 4 | TY | 4 |
| 16 |  |  |  |  |  |  | TY | 3 | FV | 4 | OJ | 4 |
| 17 |  |  |  |  |  |  | SI | 3 | ES | 4 | SI | 4 |
| 18 |  |  |  |  |  |  | ES | 3 |  |  | CD | 4 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | EZU | 10 | $XNG | 10 | IXC | 10 | EWG | 6 | $XNG | 7 | $XOI | 7 |
| 2 | IXC | 9 | EZU | 9 | EWZ | 9 | HO | 6 | SM | 6 | IXP | 6 |
| 3 | SM | 9 | EWG | 8 | $XNG | 8 | SM | 6 | CD | 5 | $OSX | 5 |
| 4 | $XNG | 9 | SM | 8 | EZU | 8 | $OSX | 6 | HO | 5 | $XNG | 5 |
| 5 | EWG | 8 | $MXY | 7 | $MXY | 8 | EZU | 5 | $OSX | 5 | CD | 5 |
| 6 | HO | 7 | IXC | 7 | $XOI | 8 | $DDX | 5 | EWG | 5 | EWG | 5 |
| 7 | $MXY | 7 | EWZ | 6 | IXP | 7 | $XOI | 5 | EZU | 4 | EWZ | 5 |
| 8 | $OSX | 7 | $OSX | 6 | EWG | 7 | $XNG | 5 | $MXY | 4 | $DDX | 5 |
| 9 | GLD | 6 | IXP | 6 | NQ | 6 | GLD | 5 | EWZ | 4 | HO | 5 |
| 10 | HG | 6 | HO | 6 | CD | 6 | $MXY | 4 | $DDX | 4 | GLD | 4 |
| 11 | $DDX | 6 | CT | 6 | BO | 6 | HG | 4 | GLD | 4 | SI | 4 |
| 12 | S | 6 | CD | 6 | $OSX | 6 | $HUI | 4 | IXP | 4 | AD | 4 |
| 13 | BO | 6 | BO | 6 | SM | 6 | IXC | 4 | HG | 4 | $MXY | 4 |
| 14 |  |  |  |  | $DDX | 6 | SI | 4 | RSX | 4 | EZU | 4 |
| 15 |  |  |  |  |  |  | CD | 4 |  |  | EXI | 4 |
| 16 |  |  |  |  |  |  | IXP | 4 |  |  |  |  |

#### 實驗B-11

附表 D‑27、實驗B-11驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | BP | 13 | BP | 16 | BP | 12 | BP | 10 | BP | 10 | BP | 9 |
| 2 | FV | 4 | ED | 4 | ED | 4 | PL | 3 | PL | 3 | PL | 3 |
| 3 | PL | 3 | PL | 3 | PL | 3 | SI | 1 | NG | 2 | ED | 2 |
| 4 | SI | 2 | TY | 2 | TY | 2 | SF | 1 | TY | 1 | TY | 1 |
| 5 | CC | 2 | SI | 2 | FV | 2 | ED | 1 | SI | 1 | SI | 1 |
| 6 | TY | 1 | NG | 2 | SI | 1 | CC | 1 | SF | 1 | NG | 1 |
| 7 | ED | 1 | FV | 2 | NG | 1 | C | 1 | ED | 1 | C | 1 |
| 8 | C | 1 | SF | 1 | HO | 1 |  |  | C | 1 |  |  |
| 9 |  |  | HO | 1 | CC | 1 |  |  |  |  |  |  |
| 10 |  |  | C | 1 | C | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | $XOI | 2 | RB | 2 | RB | 2 | $XOI | 2 | IXP | 2 | IXP | 2 |
| 2 | C | 2 | IXP | 2 | IXP | 2 | SM | 1 | $XOI | 2 | $XOI | 2 |
| 3 |  |  | IXC | 2 | $XOI | 2 | EC | 1 | TIP | 1 | TIP | 1 |
| 4 |  |  | $XOI | 2 |  |  | $OSX | 1 | EEM | 1 | RB | 1 |
| 5 |  |  |  |  |  |  | $TOB | 1 | $DDX | 1 | NQ | 1 |
| 6 |  |  |  |  |  |  | C | 1 | $MXY | 1 | IXC | 1 |
| 7 |  |  |  |  |  |  | CD | 1 | $OSX | 1 | EWT | 1 |
| 8 |  |  |  |  |  |  | DBC | 1 | C | 1 | EEM | 1 |
| 9 |  |  |  |  |  |  | EEM | 1 | EC | 1 | EC | 1 |
| 10 |  |  |  |  |  |  | RB | 1 | EFA | 1 | DBA | 1 |
| 11 |  |  |  |  |  |  | EWG | 1 | RB | 1 | CD | 1 |
| 12 |  |  |  |  |  |  | EWT | 1 | EWG | 1 | C | 1 |
| 13 |  |  |  |  |  |  | GC | 1 | EWT | 1 | $TOB | 1 |
| 14 |  |  |  |  |  |  | IXC | 1 | GC | 1 | $MXY | 1 |
| 15 |  |  |  |  |  |  | KW | 1 | IEF | 1 | $DDX | 1 |
| 16 |  |  |  |  |  |  | NQ | 1 | IXC | 1 | $CZH | 1 |
| 17 |  |  |  |  |  |  | $CZH | 1 | KW | 1 |  |  |
| 18 |  |  |  |  |  |  |  |  | $CZH | 1 |  |  |

#### 實驗B-12

附表 D‑28、實驗B-12驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | SI | 1 | SI | 2 | SI | 2 | SI | 1 | SI | 1 | SI | 1 |
| 2 | FV | 1 | FV | 1 | FV | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | ED | 1 | ED | 1 | ED | 1 | DBA | 1 | DBA | 1 | DBA | 1 |
| 2 | C | 1 | DBA | 1 | DBA | 1 |  |  |  |  |  |  |
| 3 |  |  | C | 1 | C | 1 |  |  |  |  |  |  |

### 60 — 40%

#### 實驗B-13

附表 D‑29、實驗B-13驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 102 | CC | 114 | CC | 98 | CC | 60 | CC | 67 | CC | 56 |
| 2 | RTY | 74 | RTY | 73 | RTY | 72 | BP | 34 | RB | 37 | SF | 42 |
| 3 | CD | 51 | CD | 66 | CD | 53 | SF | 32 | BP | 33 | RB | 33 |
| 4 | BO | 50 | ES | 58 | SF | 51 | RTY | 32 | RTY | 32 | RTY | 29 |
| 5 | FV | 48 | YM | 56 | YM | 47 | BO | 25 | SF | 30 | JY | 26 |
| 6 | BP | 45 | BP | 49 | ES | 46 | RB | 24 | CD | 28 | BP | 26 |
| 7 | JY | 44 | RB | 49 | BO | 45 | JY | 23 | JY | 26 | OJ | 25 |
| 8 | PL | 39 | FV | 48 | JY | 43 | CD | 23 | YM | 24 | CD | 23 |
| 9 | OJ | 39 | JY | 46 | FV | 43 | OJ | 21 | OJ | 24 | YM | 22 |
| 10 | ED | 38 | BO | 44 | RB | 43 | FV | 21 | CT | 22 | BO | 22 |
| 11 | SF | 38 | SF | 39 | OJ | 42 | CT | 20 | BO | 21 | PL | 19 |
| 12 | YM | 34 | OJ | 38 | BP | 39 | PL | 19 | FV | 19 | DX | 18 |
| 13 | RB | 33 | CT | 34 | PL | 35 | DX | 18 | DX | 18 | CT | 18 |
| 14 | TY | 33 | C | 31 | ED | 32 | EMD | 14 | ES | 16 | FV | 17 |
| 15 | ES | 33 | DX | 30 | TY | 31 | YM | 14 | KC | 15 | ES | 17 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | HO | 19 | HO | 19 | $MXY | 17 | HO | 12 | HO | 12 | IXP | 11 |
| 2 | DBA | 16 | IXP | 19 | HO | 16 | $XNG | 11 | $XNG | 12 | EWG | 10 |
| 3 | CT | 16 | EWZ | 17 | EWG | 16 | IXP | 11 | IXP | 12 | EWJ | 10 |
| 4 | IXP | 15 | EFA | 17 | IXP | 15 | DBA | 11 | DBA | 10 | BP | 9 |
| 5 | HG | 15 | $XNG | 15 | CT | 15 | HG | 10 | BP | 10 | HO | 9 |
| 6 | $XNG | 15 | CT | 14 | EEM | 14 | CT | 9 | EWZ | 10 | BO | 9 |
| 7 | EWT | 14 | DBA | 14 | W | 13 | EWT | 8 | SM | 9 | $XNG | 9 |
| 8 | CD | 14 | EWT | 13 | HYG | 13 | $XAU | 8 | EFA | 9 | EWZ | 8 |
| 9 | HYG | 14 | EWU | 13 | $DDX | 13 | SM | 8 | HG | 9 | DBA | 8 |
| 10 | $MXY | 14 | IXC | 13 | EWZ | 13 | SI | 8 | $XAU | 9 | CL | 8 |
| 11 | EWU | 14 | HG | 13 |  |  | EZU | 8 | $OSX | 8 | HYG | 8 |
| 12 | EFA | 14 | DBC | 13 |  |  | CD | 8 | EWJ | 8 | W | 8 |
| 13 | EEM | 14 | EEM | 13 |  |  |  |  | $XCI | 8 | SB | 8 |
| 14 | DBC | 14 | CD | 13 |  |  |  |  | SB | 8 | GC | 8 |
| 15 | EWZ | 13 | AD | 13 |  |  |  |  | AD | 8 | HG | 8 |
| 16 | IXC | 13 | $MXY | 13 |  |  |  |  |  |  | NK | 8 |
| 17 | IXJ | 13 | IXJ | 13 |  |  |  |  |  |  |  |  |
| 18 | $OSX | 13 | $ADR | 13 |  |  |  |  |  |  |  |  |
| 19 | $CZH | 13 |  |  |  |  |  |  |  |  |  |  |

#### 實驗B-14

附表 D‑30、實驗B-14驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | CC | 68 | CC | 73 | CC | 66 | CC | 46 | CC | 44 | CC | 37 |
| 2 | BP | 26 | BP | 28 | RTY | 24 | BP | 21 | BP | 22 | RB | 15 |
| 3 | RTY | 26 | ES | 20 | PL | 21 | PL | 14 | RB | 14 | BP | 14 |
| 4 | PL | 21 | RB | 17 | BP | 20 | RTY | 11 | BO | 10 | SF | 13 |
| 5 | ES | 17 | CD | 16 | RB | 18 | BO | 10 | PL | 9 | PL | 13 |
| 6 | BO | 15 | PL | 16 | SF | 17 | RB | 9 | CD | 9 | RTY | 11 |
| 7 | FV | 15 | BO | 14 | ES | 15 | SF | 8 | HO | 6 | BO | 7 |
| 8 | RB | 15 | FV | 14 | FV | 14 | CD | 7 | ES | 6 | FV | 6 |
| 9 | CD | 13 | HO | 13 | ED | 14 | HO | 6 | FV | 6 | ES | 6 |
| 10 | HO | 13 | TY | 11 | BO | 13 | C | 5 | NG | 6 | HO | 6 |
| 11 | ED | 12 | NG | 8 | CD | 13 | FV | 5 | C | 4 | NG | 5 |
| 12 | TY | 11 | ED | 7 | HO | 12 | ES | 4 | SF | 4 | ED | 4 |
| 13 | SF | 11 | SF | 6 | TY | 11 | ED | 4 | JY | 2 | CD | 4 |
| 14 | C | 8 | C | 6 | NG | 8 | CT | 2 | ED | 2 | C | 4 |
| 15 | NG | 6 | RTY | 4 | C | 7 | JY | 2 | CT | 2 | CL | 3 |
| 16 |  |  | CT | 4 |  |  | NG | 2 | TY | 2 |  |  |
| 17 |  |  |  |  |  |  | TY | 2 |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | HO | 7 | $XNG | 8 | EWG | 9 | $OSX | 6 | IXP | 5 | EWG | 6 |
| 2 | $XNG | 7 | IXP | 7 | $XOI | 8 | HO | 6 | HG | 5 | BO | 5 |
| 3 | $MXY | 7 | S | 6 | $MXY | 7 | $XNG | 6 | HO | 5 | $MXY | 5 |
| 4 | $OSX | 7 | HO | 6 | BO | 7 | IXP | 5 | $XNG | 5 | $OSX | 5 |
| 5 | S | 7 | EWU | 6 | ED | 6 | IXC | 5 | EWU | 4 | $XNG | 4 |
| 6 | $XOI | 7 | YM | 5 | $OSX | 6 | CD | 5 | CD | 4 | HO | 4 |
| 7 | IXC | 6 | IXC | 5 | IXC | 6 | EWG | 4 | EWG | 4 | $XOI | 4 |
| 8 | IXP | 6 | HG | 5 | HYG | 5 | EWU | 4 | EWJ | 4 | EWJ | 4 |
| 9 | EWG | 6 | EWJ | 5 | $XNG | 5 | HG | 4 | $OSX | 4 |  |  |
| 10 | BO | 6 | EWG | 5 | EWJ | 5 | SM | 4 | $MXY | 4 |  |  |
| 11 | HYG | 5 | $XOI | 5 | EWU | 5 |  |  | HYG | 3 |  |  |
| 12 | EWJ | 5 | HYG | 5 | IXP | 5 |  |  | SM | 3 |  |  |
| 13 | HG | 5 | $MXY | 5 | NQ | 5 |  |  | BO | 3 |  |  |
| 14 | OJ | 5 | $OSX | 5 | IXN | 5 |  |  | CL | 3 |  |  |
| 15 | C | 5 |  |  |  |  |  |  | MXI | 3 |  |  |
| 16 | YM | 5 |  |  |  |  |  |  | MP1 | 3 |  |  |
| 17 | CD | 5 |  |  |  |  |  |  | DBC | 3 |  |  |
| 18 |  |  |  |  |  |  |  |  | EWZ | 3 |  |  |

#### 實驗B-15

附表 D‑31、實驗B-15驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | BP | 13 | BP | 15 | BP | 9 | BP | 11 | BP | 12 | BP | 7 |
| 2 | PL | 4 | PL | 5 | PL | 5 | PL | 4 | PL | 5 | PL | 5 |
| 3 | ED | 4 | FV | 4 | ED | 5 | ED | 1 | NG | 1 | NG | 1 |
| 4 | FV | 3 | NG | 2 | NG | 2 | BO | 1 | BO | 1 | ED | 1 |
| 5 | BO | 2 | ED | 2 | FV | 2 |  |  |  |  | BO | 1 |
| 6 | TY | 1 | BO | 2 | TY | 1 |  |  |  |  |  |  |
| 7 | SI | 1 | SI | 1 | CC | 1 |  |  |  |  |  |  |
| 8 | NG | 1 | CC | 1 | C | 1 |  |  |  |  |  |  |
| 9 | CC | 1 | C | 1 | BO | 1 |  |  |  |  |  |  |
| 10 | C | 1 |  |  |  |  |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | $OSX | 2 | IXC | 2 | IXC | 2 | C | 2 | IXC | 2 | IXC | 2 |
| 2 | BO | 2 | $OSX | 2 | $MXY | 2 | $OSX | 2 | C | 2 | $OSX | 2 |
| 3 | C | 2 | EEM | 2 | $OSX | 2 | RB | 1 | $OSX | 2 | $MXY | 2 |
| 4 |  |  | C | 2 | BO | 2 | NQ | 1 | $MXY | 2 | NQ | 1 |
| 5 |  |  |  |  |  |  | IXP | 1 | RB | 1 | FV | 1 |
| 6 |  |  |  |  |  |  | IXC | 1 | IXP | 1 | EWU | 1 |
| 7 |  |  |  |  |  |  | EWU | 1 | FV | 1 | EEM | 1 |
| 8 |  |  |  |  |  |  | EFA | 1 | EWU | 1 | EC | 1 |
| 9 |  |  |  |  |  |  | EEM | 1 | EFA | 1 | C | 1 |
| 10 |  |  |  |  |  |  | EC | 1 | EEM | 1 | BO | 1 |
| 11 |  |  |  |  |  |  | CD | 1 | EC | 1 | $XOI | 1 |
| 12 |  |  |  |  |  |  | BO | 1 | CD | 1 | $CZH | 1 |
| 13 |  |  |  |  |  |  | $XOI | 1 | BO | 1 |  |  |
| 14 |  |  |  |  |  |  | $MXY | 1 | $XOI | 1 |  |  |
| 15 |  |  |  |  |  |  | $CZH | 1 | $CZH | 1 |  |  |

#### 實驗B-16

附表 D‑32、實驗B-16驗證集在不同排序方法與不同高原點數之交易與關聯商品排序

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | ED | 1 | ED | 1 | ED | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IXN | 1 | IXN | 1 | IXN | 1 |  |  |  |  |  |  |