# 經篩選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 F‑1、實驗A-01經篩選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 | 135 | CC | 135 | SF | 128 | CC | 92 | CC | 92 | CC | 86 |
| 2 | SF | 132 | SF | 133 | CC | 119 | SF | 72 | SF | 73 | SF | 72 |
| 3 | RB | 79 | RB | 80 | CD | 76 | RB | 59 | RB | 60 | RB | 56 |
| 4 | CD | 77 | CD | 78 | RR | 72 | RR | 44 | RR | 44 | RR | 44 |
| 5 | RR | 75 | RR | 75 | RB | 72 | KC | 41 | KC | 41 | KC | 39 |
| 6 | NQ | 66 | RTY | 69 | OJ | 63 | HO | 35 | HO | 35 | HO | 33 |
| 7 | OJ | 64 | NQ | 67 | NQ | 57 | BP | 33 | BP | 33 | CL | 31 |
| 8 | RTY | 63 | OJ | 64 | KC | 57 | CL | 32 | CL | 32 | BP | 31 |
| 9 | HO | 61 | HO | 61 | RTY | 57 | CD | 29 | CD | 30 | CD | 30 |
| 10 | KC | 58 | KC | 59 | HO | 55 | PL | 26 | RTY | 29 | RTY | 26 |
| 11 | CL | 55 | CL | 55 | CL | 51 | NQ | 26 | NQ | 27 | W | 25 |
| 12 | LC | 52 | LC | 52 | W | 50 | RTY | 26 | MP1 | 27 | PL | 25 |
| 13 | BP | 52 | BP | 52 | LC | 49 | MP1 | 26 | PL | 26 | MP1 | 24 |
| 14 | W | 50 | W | 50 | BP | 49 | W | 25 | W | 25 | NQ | 23 |
| 15 | O | 50 | O | 50 | O | 45 | OJ | 24 | OJ | 24 | OJ | 22 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | JXI | 25 | JXI | 28 | JXI | 25 | EWT | 16 | JXI | 17 | EWT | 16 |
| 2 | EEM | 22 | IBB | 22 | IBB | 22 | JXI | 14 | EWT | 16 | JXI | 15 |
| 3 | IBB | 22 | AFK | 22 | $XOI | 21 | UNG | 14 | UNG | 14 | UNG | 13 |
| 4 | AFK | 22 | EEM | 22 | EEM | 21 | HYG | 13 | CT | 14 | CT | 13 |
| 5 | LH | 21 | LH | 21 | LH | 20 | CT | 13 | HYG | 13 | HYG | 13 |
| 6 | $OSX | 21 | $OSX | 21 | DBA | 20 | $MNG | 12 | AFK | 12 | $MNG | 12 |
| 7 | $XNG | 21 | LC | 21 | IXC | 20 | $OSX | 12 | LC | 12 | LC | 11 |
| 8 | $XOI | 21 | $XNG | 21 | AFK | 20 | AFK | 12 | $OSX | 12 | $MXY | 11 |
| 9 | DBA | 21 | $XOI | 21 | LC | 19 |  |  | $MNG | 12 | $XDS | 11 |
| 10 | LC | 20 | DBA | 21 | OJ | 19 |  |  |  |  | AFK | 11 |
| 11 | IXC | 20 | $ADR | 20 | $ADR | 19 |  |  |  |  | DBA | 11 |
| 12 | $ADR | 20 | UNG | 20 | $XNG | 19 |  |  |  |  | EWJ | 11 |
| 13 | EWJ | 20 | OJ | 20 | $OSX | 19 |  |  |  |  | IBB | 11 |
| 14 | UNG | 20 | EWJ | 20 | NG | 18 |  |  |  |  | $ADR | 11 |
| 15 |  |  | IXC | 20 | EWJ | 18 |  |  |  |  | SM | 11 |
| 16 |  |  |  |  | HYG | 18 |  |  |  |  |  |  |
| 17 |  |  |  |  | UNG | 18 |  |  |  |  |  |  |
| 18 |  |  |  |  | $MXY | 18 |  |  |  |  |  |  |
| 19 |  |  |  |  | DBB | 18 |  |  |  |  |  |  |

#### 實驗A-02

附表 F‑2、實驗A-02經篩選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 | 119 | CC | 120 | CC | 108 | CC | 83 | CC | 84 | CC | 79 |
| 2 | SF | 80 | SF | 80 | SF | 76 | SF | 45 | SF | 45 | SF | 43 |
| 3 | RB | 53 | RB | 53 | RB | 48 | RB | 42 | RB | 42 | RB | 39 |
| 4 | HO | 35 | RTY | 37 | CD | 35 | BP | 22 | BP | 22 | BP | 22 |
| 5 | LC | 34 | LC | 36 | LC | 33 | HO | 21 | HO | 21 | HO | 19 |
| 6 | CD | 34 | HO | 35 | HO | 32 | CD | 16 | PL | 16 | CD | 16 |
| 7 | BP | 33 | CD | 35 | RTY | 32 | PL | 16 | CD | 16 | PL | 15 |
| 8 | RTY | 32 | BP | 33 | BP | 31 | LC | 13 | LC | 15 | LC | 14 |
| 9 | PL | 22 | PL | 22 | PL | 21 | CL | 10 | CL | 10 | CL | 10 |
| 10 | CL | 20 | CL | 20 | C | 19 | W | 10 | W | 10 | W | 10 |
| 11 | C | 19 | C | 19 | CL | 19 | TY | 8 | RTY | 9 | RTY | 8 |
| 12 | ES | 18 | ES | 16 | ES | 17 | NG | 8 | NG | 8 | NG | 8 |
| 13 | BO | 16 | BO | 16 | BO | 16 | RTY | 7 | TY | 8 | TY | 8 |
| 14 | NG | 15 | NG | 15 | W | 13 | SB | 7 | OJ | 7 | OJ | 7 |
| 15 | W | 13 | W | 13 | NG | 13 | OJ | 7 | SB | 7 | SB | 7 |
| 16 | TY | 13 | TY | 13 |  |  | ED | 7 | ED | 7 | ED | 7 |
| 17 |  |  |  |  |  |  |  |  | US | 7 | US | 7 |
| 18 |  |  |  |  |  |  |  |  | FV | 7 | FV | 7 |

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

#### 實驗A-03

附表 F‑3、實驗A-03經篩選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 | 33 | CC | 33 | CC | 32 | CC | 25 | CC | 25 | CC | 25 |
| 2 | BP | 16 | BP | 16 | BP | 15 | BP | 11 | BP | 11 | BP | 9 |
| 3 | SF | 11 | SF | 11 | SF | 10 | PL | 6 | PL | 6 | PL | 6 |
| 4 | PL | 8 | PL | 8 | PL | 8 | SF | 5 | SF | 5 | SF | 4 |
| 5 | HO | 5 | HO | 5 | HO | 5 | RB | 2 | RB | 2 | RB | 2 |
| 6 | NG | 3 | NG | 3 | NG | 3 | NG | 2 | NG | 2 | NG | 2 |
| 7 | RTY | 2 | RB | 2 | RTY | 2 | HO | 1 | HO | 1 | HO | 1 |
| 8 | RB | 2 | C | 2 | RB | 2 | ES | 1 | C | 1 | ES | 1 |
| 9 | C | 2 | BO | 2 | C | 2 | C | 1 |  |  | C | 1 |
| 10 | BO | 2 | RTY | 1 | BO | 2 |  |  |  |  |  |  |
| 11 | LC | 1 | LC | 1 | LC | 1 |  |  |  |  |  |  |
| 12 | ES | 1 | ED | 1 | ES | 1 |  |  |  |  |  |  |
| 13 | ED | 1 | CL | 1 | ED | 1 |  |  |  |  |  |  |
| 14 | CL | 1 |  |  | CL | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IXC | 4 | IXC | 4 | IXC | 4 | BO | 3 | BO | 3 | BO | 3 |
| 2 | BO | 3 | BO | 3 | BO | 3 | IXC | 3 | IXC | 3 | IXC | 3 |
| 3 | EWZ | 3 | $OSX | 3 | EWZ | 3 | CT | 2 | CT | 2 | EC | 2 |
| 4 | $OSX | 3 | $XNG | 3 | $OSX | 3 | SM | 2 | SM | 2 | HG | 2 |
| 5 | $XNG | 3 |  |  |  |  | DBA | 2 | DBA | 2 | $MXY | 2 |
| 6 |  |  |  |  |  |  | SB | 2 | SB | 2 | SB | 2 |
| 7 |  |  |  |  |  |  | $MXY | 2 | $MXY | 2 | RTY | 2 |
| 8 |  |  |  |  |  |  | RTY | 2 | RTY | 2 | $OSX | 2 |
| 9 |  |  |  |  |  |  | EC | 2 | EC | 2 | EWU | 2 |
| 10 |  |  |  |  |  |  | $OSX | 2 | $OSX | 2 | CT | 2 |
| 11 |  |  |  |  |  |  | EWU | 2 | EWU | 2 |  |  |
| 12 |  |  |  |  |  |  | HG | 2 | HG | 2 |  |  |

#### 實驗A-04

附表 F‑4、實驗A-04經篩選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 |  |  |  |  |  |  |

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

### 80 — 20%

#### 實驗A-05

附表 F‑5、實驗A-05經篩選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 | 135 | CC | 135 | CC | 115 | CC | 93 | CC | 93 | CC | 84 |
| 2 | SF | 108 | SF | 110 | SF | 101 | SF | 60 | SF | 62 | SF | 56 |
| 3 | RB | 72 | RB | 73 | CD | 64 | RB | 56 | RB | 58 | RB | 49 |
| 4 | CD | 71 | CD | 71 | RB | 63 | KC | 35 | KC | 36 | KC | 35 |
| 5 | OJ | 57 | RTY | 58 | KC | 53 | HO | 32 | HO | 33 | HO | 30 |
| 6 | RTY | 55 | OJ | 58 | OJ | 53 | CL | 31 | CL | 31 | CL | 27 |
| 7 | HO | 55 | HO | 56 | RTY | 51 | BP | 26 | BP | 28 | RTY | 26 |
| 8 | KC | 53 | KC | 54 | CL | 49 | RTY | 25 | RTY | 27 | BP | 26 |
| 9 | CL | 52 | CL | 52 | HO | 49 | CD | 25 | CD | 25 | PL | 24 |
| 10 | BP | 44 | BP | 47 | BP | 41 | PL | 24 | PL | 24 | CD | 22 |
| 11 | O | 43 | O | 43 | PL | 40 | MP1 | 23 | MP1 | 23 | MP1 | 20 |
| 12 | PL | 40 | MP1 | 41 | W | 36 | OJ | 20 | OJ | 20 | OJ | 17 |
| 13 | MP1 | 40 | PL | 40 | MP1 | 35 | W | 18 | W | 18 | W | 16 |
| 14 | W | 39 | NQ | 40 | TY | 35 | O | 17 | O | 17 | O | 15 |
| 15 | NQ | 39 | W | 39 | O | 35 | US | 15 | NQ | 16 | TY | 15 |
| 16 |  |  |  |  |  |  | NQ | 15 |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | JXI | 22 | JXI | 23 | JXI | 20 | EWT | 16 | EWT | 16 | EWT | 14 |
| 2 | DBA | 20 | LC | 20 | DBA | 19 | HYG | 14 | CT | 14 | HYG | 14 |
| 3 | $ADR | 19 | DBA | 20 | CT | 18 | CT | 13 | HYG | 14 | CT | 14 |
| 4 | EWJ | 19 | $ADR | 19 | $ADR | 17 | JXI | 13 | JXI | 13 | $ADR | 12 |
| 5 | $OSX | 18 | CT | 19 | $XOI | 17 | SM | 12 | SM | 12 | JXI | 11 |
| 6 | $XOI | 18 | EWJ | 19 | HG | 17 | $ADR | 12 | $ADR | 12 | UNG | 11 |
| 7 | CT | 18 | $XOI | 18 | OJ | 16 | DBA | 11 | DBA | 11 | DBA | 11 |
| 8 | HYG | 18 | SM | 18 | LC | 16 | HG | 10 | UNG | 10 | SM | 11 |
| 9 | SM | 18 | HYG | 18 | IBB | 16 | $OSX | 10 | $MXY | 10 | LC | 10 |
| 10 | LC | 18 | $OSX | 18 | HYG | 16 | EWJ | 10 | CC | 10 | EWJ | 10 |
| 11 | LH | 18 | LH | 18 | EWJ | 16 | $MXY | 10 | EWJ | 10 | HG | 10 |
| 12 | OJ | 17 | $XNG | 17 | LH | 16 | AFK | 10 | HG | 10 | CC | 10 |
| 13 | $XNG | 17 | OJ | 17 | $MXY | 16 | CC | 10 | LC | 10 | $MNG | 9 |
| 14 | HG | 17 | HG | 17 | DBB | 15 | IXJ | 9 | $OSX | 10 | $MXY | 9 |
| 15 | IEF | 17 | IEF | 17 | NG | 15 | EWU | 9 | AFK | 10 | AFK | 9 |
| 16 | NG | 17 | $MXY | 17 | SM | 15 | LC | 9 |  |  | EWU | 9 |
| 17 | EWT | 17 | NG | 17 | S | 15 | $XOI | 9 |  |  | KW | 9 |
| 18 |  |  | EWT | 17 | UNG | 15 | $MNG | 9 |  |  |  |  |
| 19 |  |  |  |  | IEF | 15 | LH | 9 |  |  |  |  |
| 20 |  |  |  |  | $OSX | 15 | OJ | 9 |  |  |  |  |

#### 實驗A-06

附表 F‑6、實驗A-06經篩選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 | 111 | CC | 111 | CC | 95 | CC | 80 | CC | 80 | CC | 73 |
| 2 | RB | 45 | SF | 44 | SF | 43 | RB | 38 | RB | 37 | RB | 32 |
| 3 | SF | 44 | RB | 42 | RB | 40 | SF | 22 | SF | 23 | SF | 20 |
| 4 | HO | 29 | HO | 30 | HO | 28 | HO | 20 | HO | 21 | HO | 20 |
| 5 | BP | 29 | BP | 29 | BP | 26 | BP | 18 | BP | 19 | BP | 18 |
| 6 | RTY | 27 | RTY | 28 | RTY | 25 | CD | 13 | CL | 13 | CL | 13 |
| 7 | CD | 26 | CD | 25 | CD | 24 | CL | 13 | PL | 13 | PL | 13 |
| 8 | PL | 19 | PL | 19 | PL | 19 | PL | 13 | CD | 12 | CD | 10 |
| 9 | CL | 19 | CL | 18 | CL | 19 | RTY | 8 | RTY | 9 | RTY | 9 |
| 10 | ES | 17 | BO | 14 | ES | 16 | NG | 7 | MP1 | 7 | NG | 7 |
| 11 | C | 14 | C | 14 | BO | 14 | W | 6 | NG | 7 | W | 6 |
| 12 | BO | 13 | ES | 14 | C | 14 | MP1 | 6 | W | 6 | MP1 | 6 |
| 13 | NG | 13 | NG | 13 | NG | 13 | TY | 6 | TY | 6 | TY | 6 |
| 14 | TY | 11 | TY | 11 | TY | 11 | ED | 5 | FV | 5 | FV | 5 |
| 15 | ED | 9 | ED | 9 | ED | 9 | OJ | 4 | ED | 5 | ED | 5 |
| 16 | W | 9 | W | 9 |  |  | FV | 4 |  |  |  |  |
| 17 | SB | 9 | SB | 9 |  |  | SB | 4 |  |  |  |  |
| 18 |  |  |  |  |  |  | C | 4 |  |  |  |  |
| 19 |  |  |  |  |  |  | BO | 4 |  |  |  |  |

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

#### 實驗A-07

附表 F‑7、實驗A-07經篩選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 | 17 | CC | 17 | CC | 17 | CC | 13 | CC | 13 | CC | 12 |
| 2 | BP | 12 | BP | 12 | BP | 12 | BP | 9 | BP | 9 | BP | 8 |
| 3 | PL | 5 | PL | 6 | PL | 6 | PL | 4 | PL | 4 | PL | 4 |
| 4 | SF | 3 | SF | 3 | SF | 3 | RB | 2 | RB | 2 | RB | 2 |
| 5 | HO | 3 | HO | 3 | HO | 3 | NG | 2 | NG | 2 | NG | 2 |
| 6 | RB | 2 | RB | 2 | RB | 2 |  |  |  |  |  |  |
| 7 | NG | 2 | NG | 2 | NG | 2 |  |  |  |  |  |  |
| 8 | BO | 2 | BO | 2 | ED | 1 |  |  |  |  |  |  |
| 9 | ED | 1 | ED | 1 | BO | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IXC | 3 | IXC | 3 | IXC | 3 | EWU | 2 | EWU | 2 | IXC | 2 |
| 2 | EWU | 2 | EWU | 2 | EWU | 2 | IXC | 2 | IXC | 2 | BO | 2 |
| 3 | $DDX | 2 | $DDX | 2 | $DDX | 2 | BO | 2 | BO | 2 | EC | 2 |
| 4 | $HUI | 2 | $HUI | 2 | $HUI | 2 | EC | 2 | EC | 2 |  |  |
| 5 | $OSX | 2 | $OSX | 2 | $XAU | 2 |  |  |  |  |  |  |
| 6 | $XAU | 2 | $XAU | 2 | $XNG | 2 |  |  |  |  |  |  |
| 7 | $XNG | 2 | $XNG | 2 | $XOI | 2 |  |  |  |  |  |  |
| 8 | $XOI | 2 | $XOI | 2 | BO | 2 |  |  |  |  |  |  |
| 9 | EC | 2 | BO | 2 | EC | 2 |  |  |  |  |  |  |
| 10 | $CZH | 2 | EC | 2 | $CZH | 2 |  |  |  |  |  |  |
| 11 | RB | 2 | $CZH | 2 | RB | 2 |  |  |  |  |  |  |
| 12 | O | 2 | RB | 2 |  |  |  |  |  |  |  |  |
| 13 |  |  | O | 2 |  |  |  |  |  |  |  |  |

#### 實驗A-08

本實驗中經篩選後之驗證集，無任何商品配對組合通過篩選之條件。

### 70 — 30%

#### 實驗A-09

附表 F‑8、實驗A-09經篩選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 | 134 | CC | 134 | CC | 101 | CC | 90 | CC | 90 | CC | 74 |
| 2 | CD | 76 | CD | 76 | CD | 67 | RB | 54 | RB | 55 | RB | 45 |
| 3 | RB | 70 | RB | 70 | RB | 61 | CL | 34 | HO | 34 | HO | 31 |
| 4 | CL | 53 | HO | 56 | CL | 49 | HO | 32 | CL | 34 | KC | 28 |
| 5 | HO | 51 | CL | 55 | HO | 48 | KC | 28 | KC | 28 | CL | 27 |
| 6 | RTY | 50 | RTY | 53 | SF | 43 | BP | 27 | BP | 27 | CD | 24 |
| 7 | OJ | 49 | OJ | 48 | RTY | 42 | CD | 27 | CD | 27 | BP | 23 |
| 8 | SF | 45 | SF | 44 | KC | 41 | MP1 | 22 | RTY | 24 | MP1 | 22 |
| 9 | BP | 41 | BP | 43 | BP | 40 | RTY | 22 | MP1 | 23 | PL | 22 |
| 10 | KC | 40 | KC | 42 | PL | 35 | PL | 22 | PL | 22 | RTY | 19 |
| 11 | MP1 | 39 | MP1 | 40 | OJ | 35 | OJ | 19 | OJ | 19 | SF | 17 |
| 12 | PL | 37 | PL | 37 | MP1 | 33 | SF | 16 | SF | 18 | OJ | 16 |
| 13 | ES | 34 | ES | 34 | BO | 29 | NQ | 12 | CT | 12 | ED | 12 |
| 14 | C | 29 | C | 29 | ES | 28 | ED | 12 | ED | 12 | CT | 11 |
| 15 | BO | 28 | BO | 29 | C | 27 | CT | 11 | ES | 10 | FV | 9 |
| 16 | JY | 28 |  |  |  |  |  |  |  |  | NQ | 9 |
| 17 |  |  |  |  |  |  |  |  |  |  | NG | 9 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | HYG | 18 | LC | 18 | DBA | 15 | EWT | 13 | EWT | 14 | EWT | 11 |
| 2 | IXN | 17 | DBA | 17 | IBB | 15 | HYG | 13 | HYG | 13 | HYG | 11 |
| 3 | JXI | 17 | JXI | 17 | SM | 15 | JXI | 13 | JXI | 13 | JXI | 11 |
| 4 | LC | 17 | IXN | 17 | JXI | 15 | $MXY | 11 | $MXY | 11 | SM | 10 |
| 5 | LH | 17 | HYG | 17 | $XNG | 14 | SM | 10 | CT | 10 | OJ | 9 |
| 6 | EWT | 16 | EWT | 16 | CT | 14 | DBA | 10 | DBA | 10 | $MXY | 9 |
| 7 | DBA | 16 | EWJ | 16 | EWJ | 14 | EWJ | 9 | SM | 10 | CT | 9 |
| 8 | EWJ | 16 | LH | 16 | HYG | 14 | IBB | 9 | OJ | 9 | DBA | 9 |
| 9 | $XNG | 15 | CT | 16 | IXN | 14 | OJ | 9 | EWJ | 9 | EWJ | 8 |
| 10 | IBB | 15 | SM | 15 | LC | 14 | $ADR | 9 | IBB | 9 | IBB | 8 |
| 11 | SM | 15 | IBB | 15 | EWT | 13 | LC | 8 | LC | 9 | LC | 8 |
| 12 | OJ | 14 | $XNG | 15 | OJ | 13 | LH | 8 | $ADR | 9 | $ADR | 8 |
| 13 | CT | 14 | $MXY | 15 | HG | 13 | $XOI | 8 | RSX | 8 |  |  |
| 14 | EXI | 14 | OJ | 14 | LH | 13 | UNG | 8 | UNG | 8 |  |  |
| 15 | IEF | 14 | $XOI | 14 | NG | 13 | CT | 8 | $XOI | 8 |  |  |
| 16 | $ADR | 14 | IEF | 14 | $ADR | 13 | CC | 8 | $OSX | 8 |  |  |
| 17 |  |  |  |  |  |  | RSX | 8 |  |  |  |  |
| 18 |  |  |  |  |  |  | $OSX | 8 |  |  |  |  |

#### 實驗A-10

附表 F‑9、實驗A-10經篩選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 | 101 | CC | 101 | CC | 80 | CC | 71 | CC | 71 | CC | 61 |
| 2 | CD | 29 | HO | 30 | CD | 28 | RB | 19 | HO | 21 | HO | 20 |
| 3 | RB | 28 | CD | 28 | HO | 27 | BP | 18 | RB | 18 | RB | 16 |
| 4 | BP | 24 | RB | 27 | RB | 25 | HO | 17 | BP | 17 | BP | 15 |
| 5 | HO | 23 | BP | 25 | BP | 22 | CD | 14 | CD | 12 | CD | 13 |
| 6 | RTY | 19 | RTY | 17 | RTY | 16 | PL | 12 | PL | 12 | PL | 11 |
| 7 | PL | 17 | SF | 16 | PL | 16 | CL | 8 | CL | 8 | NG | 7 |
| 8 | SF | 16 | PL | 16 | SF | 15 | NG | 7 | NG | 7 | MP1 | 6 |
| 9 | CL | 14 | CL | 14 | BO | 14 | ED | 5 | MP1 | 6 | CL | 6 |
| 10 | BO | 13 | BO | 14 | NG | 13 | BO | 5 | ED | 5 | ED | 5 |
| 11 | NG | 13 | NG | 13 | CL | 11 | MP1 | 5 | BO | 5 | BO | 5 |
| 12 | C | 11 | C | 11 | C | 10 | SF | 5 | RTY | 4 | SF | 5 |
| 13 | ES | 9 | ES | 9 | ED | 9 | RTY | 4 | SB | 4 | SB | 4 |
| 14 | ED | 9 | ED | 9 | SB | 7 | SB | 4 | SF | 3 | RTY | 3 |
| 15 | SB | 8 | SB | 8 | MP1 | 6 | C | 3 | C | 3 | C | 3 |
| 16 |  |  |  |  | ES | 6 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | EWZ | 9 | EWZ | 10 | $XNG | 9 | SM | 6 | SM | 6 | SM | 6 |
| 2 | $XNG | 9 | $XNG | 9 | EWZ | 7 | OJ | 5 | HYG | 5 | $XNG | 5 |
| 3 | $OSX | 8 | $MXY | 8 | EZU | 7 | HG | 5 | $MXY | 5 | HG | 5 |
| 4 | S | 8 | $OSX | 8 | CT | 7 | HYG | 5 | HG | 5 | OJ | 5 |
| 5 | EZU | 7 | CT | 8 | HG | 7 | $MXY | 5 | $XNG | 5 | $MXY | 5 |
| 6 | GLD | 7 | S | 8 | $MXY | 7 | $XNG | 5 | OJ | 5 | $ADR | 4 |
| 7 | HG | 7 | SB | 7 | S | 7 | $ADR | 4 | CT | 5 | SB | 4 |
| 8 | BO | 7 | HG | 7 | SM | 7 | GLD | 4 | EWZ | 4 | HYG | 4 |
| 9 | SM | 7 | GLD | 7 | EWG | 6 | IXC | 4 | SB | 4 | IXC | 4 |
| 10 | $XOI | 7 | EZU | 7 | IXC | 6 | DBA | 4 | JXI | 4 | DBA | 4 |
| 11 | SB | 6 | SM | 7 | BO | 6 | CT | 4 | IXC | 4 | S | 4 |
| 12 | OJ | 6 | $XOI | 7 | SB | 6 | JXI | 4 | GLD | 4 | GLD | 4 |
| 13 | CT | 6 | EWG | 6 | $XOI | 6 | BO | 4 | DBA | 4 | CT | 4 |
| 14 | NQ | 6 | BO | 6 | $XCI | 6 | EWZ | 4 | $OSX | 4 | $CZH | 4 |
| 15 | EWG | 6 | IXC | 6 | GLD | 6 | $OSX | 4 | $DDX | 4 | $DDX | 4 |
| 16 | $XCI | 6 | $CZH | 6 | $CZH | 6 | $CZH | 4 | $CZH | 4 |  |  |
| 17 | $MXY | 6 | $DDX | 6 |  |  | S | 4 |  |  |  |  |
| 18 | $CZH | 6 |  |  |  |  |  |  |  |  |  |  |

#### 實驗A-11

附表 F‑10、實驗A-11經篩選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 | 11 | BP | 11 | BP | 11 | BP | 8 | BP | 8 | BP | 7 |
| 2 | CC | 7 | CC | 7 | CC | 6 | CC | 5 | CC | 5 | CC | 5 |
| 3 | PL | 5 | PL | 5 | PL | 5 | PL | 3 | PL | 3 | PL | 3 |
| 4 | BO | 2 | BO | 2 | NG | 1 | NG | 1 | NG | 1 | NG | 1 |
| 5 | NG | 1 | NG | 1 | HO | 1 |  |  |  |  |  |  |
| 6 | HO | 1 | HO | 1 | ED | 1 |  |  |  |  |  |  |
| 7 | ED | 1 | ED | 1 | BO | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | $OSX | 2 | $OSX | 2 | IXC | 2 | IXC | 2 | IXC | 2 | IXC | 2 |
| 2 | IXC | 2 | IXC | 2 | $XOI | 2 | TIP | 1 | TIP | 1 | TIP | 1 |
| 3 | $XOI | 2 | $XOI | 2 |  |  | SM | 1 | SM | 1 | SM | 1 |
| 4 |  |  |  |  |  |  | S | 1 | S | 1 | S | 1 |
| 5 |  |  |  |  |  |  | IXG | 1 | IXG | 1 | IXG | 1 |
| 6 |  |  |  |  |  |  | HG | 1 | HG | 1 | HG | 1 |
| 7 |  |  |  |  |  |  | EWU | 1 | EWU | 1 | EWU | 1 |
| 8 |  |  |  |  |  |  | EEM | 1 | EEM | 1 | EEM | 1 |
| 9 |  |  |  |  |  |  | EC | 1 | EC | 1 | EC | 1 |
| 10 |  |  |  |  |  |  | $XTC | 1 | $XTC | 1 | $XTC | 1 |
| 11 |  |  |  |  |  |  | $XOI | 1 | $XOI | 1 | $XOI | 1 |
| 12 |  |  |  |  |  |  | $XNG | 1 | $XNG | 1 | $XNG | 1 |
| 13 |  |  |  |  |  |  | $XAU | 1 | $XAU | 1 | $XAU | 1 |
| 14 |  |  |  |  |  |  | $OSX | 1 | $OSX | 1 | $MXY | 1 |
| 15 |  |  |  |  |  |  | $MXY | 1 | $MXY | 1 | $CZH | 1 |
| 16 |  |  |  |  |  |  | $CZH | 1 | $CZH | 1 |  |  |

#### 實驗A-12

本實驗中經篩選後之驗證集，無任何商品配對組合通過篩選之條件。

### 60 — 40%

#### 實驗A-13

附表 F‑11、實驗A-13經篩選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 | 134 | CC | 134 | CC | 99 | CC | 90 | CC | 90 | CC | 69 |
| 2 | CD | 71 | CD | 73 | CD | 62 | RB | 50 | RB | 50 | RB | 40 |
| 3 | RB | 64 | RB | 66 | RB | 55 | CL | 33 | CL | 35 | CL | 29 |
| 4 | HO | 53 | HO | 54 | CL | 48 | HO | 32 | HO | 32 | HO | 25 |
| 5 | CL | 50 | CL | 54 | HO | 44 | CD | 29 | CD | 30 | BP | 25 |
| 6 | RTY | 46 | RTY | 50 | RTY | 42 | BP | 27 | BP | 26 | CD | 23 |
| 7 | BP | 45 | BP | 45 | BP | 40 | PL | 21 | MP1 | 22 | MP1 | 20 |
| 8 | MP1 | 39 | MP1 | 41 | MP1 | 34 | MP1 | 21 | PL | 20 | PL | 18 |
| 9 | PL | 36 | PL | 36 | PL | 32 | RTY | 18 | RTY | 19 | RTY | 17 |
| 10 | OJ | 36 | OJ | 35 | OJ | 32 | KC | 16 | KC | 18 | OJ | 13 |
| 11 | SF | 34 | SF | 32 | SF | 32 | SF | 14 | OJ | 14 | SF | 13 |
| 12 | C | 31 | C | 31 | BO | 30 | OJ | 14 | ED | 12 | KC | 13 |
| 13 | ES | 31 | BO | 31 | C | 28 | ED | 12 | SF | 12 | ED | 12 |
| 14 | BO | 30 | ES | 31 | JY | 24 | CT | 10 | CT | 10 | JY | 10 |
| 15 | JY | 24 | JY | 27 | ED | 22 | C | 9 | JY | 10 | CT | 9 |
| 16 |  |  |  |  | DX | 22 | JY | 9 |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | JXI | 16 | JXI | 17 | IBB | 15 | JXI | 12 | JXI | 12 | HYG | 10 |
| 2 | LC | 15 | LC | 16 | $ADR | 14 | HYG | 11 | EWT | 11 | EWT | 9 |
| 3 | $OSX | 15 | EWT | 15 | LC | 14 | CT | 10 | HYG | 11 | JXI | 9 |
| 4 | $XNG | 15 | $MXY | 15 | $XNG | 14 | EWT | 10 | EWJ | 9 | CT | 9 |
| 5 | IBB | 15 | $OSX | 15 | JXI | 14 | DBA | 9 | $MXY | 9 | EWJ | 9 |
| 6 | EWT | 14 | $XNG | 15 | DBA | 14 | EWJ | 8 | CT | 9 | DBA | 8 |
| 7 | CT | 14 | DBA | 15 | LH | 13 | $MXY | 8 | SM | 9 | $ADR | 8 |
| 8 | DBA | 14 | EWJ | 15 | EWJ | 13 | $OSX | 8 | $OSX | 8 | LC | 7 |
| 9 | EWJ | 14 | IBB | 15 | OJ | 13 | EWU | 8 | DBA | 8 | SM | 7 |
| 10 | HG | 14 | OJ | 14 | HG | 13 | HG | 8 | EWU | 8 | IBB | 7 |
| 11 | HYG | 14 | $XOI | 14 | HYG | 12 | IBB | 8 | HG | 8 | SB | 7 |
| 12 | $ADR | 14 | HG | 14 | EXI | 12 | $ADR | 8 | IBB | 8 | $MXY | 7 |
| 13 | SM | 14 | HYG | 14 | SM | 12 | SM | 8 | $ADR | 8 | $XNG | 7 |
| 14 | LH | 13 | $ADR | 14 | CT | 12 | CC | 7 |  |  | HG | 7 |
| 15 | OJ | 13 | SM | 14 | $MXY | 11 | BO | 7 |  |  | CC | 7 |
| 16 | EXI | 13 |  |  | $CZH | 11 | $XNG | 7 |  |  | OJ | 7 |
| 17 | S | 13 |  |  | NG | 11 | OJ | 7 |  |  |  |  |
| 18 | IXN | 13 |  |  | EWT | 11 | KW | 7 |  |  |  |  |
| 19 |  |  |  |  | S | 11 | LC | 7 |  |  |  |  |
| 20 |  |  |  |  | SB | 11 |  |  |  |  |  |  |

#### 實驗A-14

附表 F‑12、實驗A-14經篩選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 | 86 | CC | 87 | CC | 68 | CC | 63 | CC | 64 | CC | 51 |
| 2 | HO | 31 | HO | 29 | HO | 31 | RB | 25 | RB | 24 | RB | 21 |
| 3 | RB | 29 | RB | 27 | RB | 25 | HO | 21 | HO | 21 | HO | 18 |
| 4 | BP | 24 | BP | 24 | BP | 22 | BP | 18 | BP | 18 | BP | 16 |
| 5 | CD | 22 | CD | 22 | CD | 20 | CL | 11 | CL | 12 | CD | 10 |
| 6 | CL | 16 | CL | 17 | CL | 14 | CD | 11 | CD | 11 | CL | 9 |
| 7 | PL | 14 | PL | 15 | PL | 14 | PL | 9 | PL | 9 | PL | 8 |
| 8 | RTY | 13 | NG | 12 | NG | 12 | NG | 6 | NG | 6 | NG | 6 |
| 9 | NG | 13 | BO | 12 | BO | 12 | ED | 5 | ED | 5 | ED | 5 |
| 10 | ES | 12 | ES | 11 | RTY | 11 | BO | 4 | MP1 | 5 | MP1 | 5 |
| 11 | SF | 12 | SF | 10 | SF | 10 | C | 3 | BO | 4 | BO | 4 |
| 12 | BO | 11 | C | 10 | C | 10 | SB | 3 | C | 3 | C | 3 |
| 13 | C | 11 | ED | 9 | ED | 9 | RTY | 3 | ES | 2 | SF | 3 |
| 14 | ED | 9 | RTY | 7 | ES | 6 | MP1 | 3 | TY | 2 | ES | 2 |
| 15 | SB | 5 | MP1 | 5 | MP1 | 5 | SF | 3 | RTY | 2 | TY | 2 |
| 16 |  |  |  |  |  |  |  |  | SB | 2 |  |  |
| 17 |  |  |  |  |  |  |  |  | SF | 2 |  |  |

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

#### 實驗A-15

附表 F‑13、實驗A-15經篩選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 | 9 | BP | 9 | BP | 8 | BP | 7 | BP | 7 | BP | 7 |
| 2 | CC | 5 | CC | 5 | CC | 5 | PL | 3 | PL | 3 | PL | 3 |
| 3 | PL | 4 | PL | 4 | PL | 4 | CC | 3 | CC | 3 | CC | 3 |
| 4 | NG | 2 | NG | 2 | NG | 2 | NG | 1 | NG | 1 | NG | 1 |
| 5 | BO | 2 | BO | 2 | BO | 2 |  |  |  |  |  |  |
| 6 | HO | 1 | HO | 1 | HO | 1 |  |  |  |  |  |  |
| 7 | ED | 1 | ED | 1 | ED | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | IXC | 2 | IXC | 2 | IXC | 2 | IXC | 2 | IXC | 2 | IXC | 2 |
| 2 | $OSX | 2 | $OSX | 2 | $OSX | 2 | S | 1 | S | 1 | S | 1 |
| 3 | $XOI | 2 | $XOI | 2 |  |  | FV | 1 | FV | 1 | FV | 1 |
| 4 |  |  |  |  |  |  | EWU | 1 | EWU | 1 | EWU | 1 |
| 5 |  |  |  |  |  |  | EEM | 1 | EEM | 1 | EEM | 1 |
| 6 |  |  |  |  |  |  | EC | 1 | EC | 1 | EC | 1 |
| 7 |  |  |  |  |  |  | BO | 1 | BO | 1 | BO | 1 |
| 8 |  |  |  |  |  |  | $XTC | 1 | $XTC | 1 | $XTC | 1 |
| 9 |  |  |  |  |  |  | $XOI | 1 | $XOI | 1 | $XOI | 1 |
| 10 |  |  |  |  |  |  | $XAU | 1 | $XAU | 1 | $XAU | 1 |
| 11 |  |  |  |  |  |  | $OSX | 1 | $OSX | 1 | $OSX | 1 |
| 12 |  |  |  |  |  |  | $MXY | 1 | $MXY | 1 | $MXY | 1 |
| 13 |  |  |  |  |  |  | $CZH | 1 | $CZH | 1 | $CZH | 1 |

#### 實驗A-16

本實驗中經篩選後之驗證集，無任何商品配對組合通過篩選之條件。

## 實驗B：非定錨分析

### 90 — 10%

#### 實驗B-01

附表 F‑14、實驗B-01經篩選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 | 55 | CC | 65 | NQ | 47 | RB | 37 | CC | 40 | CC | 31 |
| 2 | RR | 52 | RR | 54 | CC | 47 | CC | 35 | RB | 35 | RB | 30 |
| 3 | RB | 49 | RB | 49 | RR | 43 | RR | 26 | RR | 28 | RR | 24 |
| 4 | NQ | 45 | HO | 39 | RB | 41 | HO | 23 | HO | 22 | HO | 18 |
| 5 | HO | 43 | LC | 38 | LC | 37 | CL | 21 | CL | 21 | CL | 16 |
| 6 | LC | 42 | O | 34 | HO | 34 | S | 12 | O | 17 | NQ | 12 |
| 7 | CL | 32 | CL | 33 | CD | 31 | NQ | 12 | MP1 | 13 | S | 12 |
| 8 | W | 28 | W | 32 | RTY | 28 | LC | 11 | LC | 10 | O | 11 |
| 9 | CD | 26 | RTY | 30 | W | 26 | O | 11 | CT | 10 | SF | 10 |
| 10 | O | 26 | SF | 29 | SF | 26 | CT | 9 | S | 10 | MP1 | 10 |
| 11 | SF | 24 | CD | 29 | CL | 26 | SF | 9 | KC | 9 | LC | 9 |
| 12 | TY | 24 | MP1 | 26 | TY | 25 | KC | 9 | AD | 8 | AD | 8 |
| 13 | S | 22 | KC | 24 | S | 22 | MP1 | 8 | SF | 7 | CT | 8 |
| 14 | KC | 22 | S | 22 | O | 22 | YM | 8 | HG | 7 | KC | 8 |
| 15 | RTY | 20 | TY | 22 | MP1 | 22 | AD | 8 | TY | 7 | CD | 7 |
| 16 | FV | 20 |  |  | KC | 22 | TY | 8 |  |  | YM | 7 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | EUFN | 14 | EXI | 14 | $XDE | 14 | $XDE | 8 | $OSX | 7 | $XDE | 8 |
| 2 | EXI | 13 | EC | 13 | LH | 13 | EXI | 6 | EMD | 6 | $OSX | 7 |
| 3 | $XDE | 13 | LH | 13 | EUFN | 12 | $OSX | 6 | EXI | 6 | BO | 6 |
| 4 | EC | 12 | JXI | 11 | SM | 12 | $SOX | 6 | $SOX | 6 | JXI | 6 |
| 5 | UUP | 11 | UUP | 11 | EC | 12 | EMD | 6 | RXI | 6 | LH | 6 |
| 6 | LH | 11 | HYG | 11 | EWJ | 11 | BO | 5 | $XDE | 6 | PL | 5 |
| 7 | $OSX | 11 | $XDE | 11 | IBB | 11 | ASEA | 5 | ASEA | 5 | FV | 5 |
| 8 | ASEA | 10 | EWU | 11 | HYG | 11 | LH | 5 | $XNG | 5 | EXI | 5 |
| 9 | EWU | 10 | SOXX | 11 | SB | 10 | RXI | 5 | RSX | 5 | EWT | 5 |
| 10 | JXI | 10 | EWJ | 10 | EWZ | 10 | $XDB | 5 | JXI | 5 | IXN | 5 |
| 11 | AFK | 10 | IXC | 10 | JXI | 10 | EC | 5 | FV | 5 | EUFN | 5 |
| 12 | HO | 10 | RXI | 10 | IXC | 10 | SM | 5 | DBA | 5 | EMD | 5 |
| 13 | HYG | 10 | SB | 10 |  |  | $XDN | 5 | AD | 5 | DX | 5 |
| 14 | SM | 10 | EWT | 10 |  |  | DBA | 5 | EWT | 5 | DBA | 5 |
| 15 | SOXX | 10 | ASEA | 10 |  |  | $MXY | 5 | SM | 5 | HYG | 5 |
| 16 | $SOX | 10 | $XNG | 10 |  |  | IXN | 5 | HYG | 5 | $SOX | 5 |
| 17 | UNG | 10 | $OSX | 10 |  |  | EWU | 5 | EWU | 5 | SM | 5 |
| 18 | US | 10 | EUFN | 10 |  |  | RSX | 5 | $MNG | 5 |  |  |
| 19 | $MXY | 10 |  |  |  |  |  |  | $DDX | 5 |  |  |
| 20 | $HGX | 10 |  |  |  |  |  |  |  |  |  |  |

#### 實驗B-02

附表 F‑15、實驗B-02經篩選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 | 54 | CC | 52 | CC | 42 | CC | 33 | CC | 33 | CC | 26 |
| 2 | RB | 39 | RB | 33 | RB | 32 | RB | 31 | RB | 28 | RB | 25 |
| 3 | LC | 28 | LC | 20 | LC | 26 | HO | 15 | HO | 10 | HO | 13 |
| 4 | HO | 26 | HO | 20 | HO | 19 | LC | 8 | SF | 10 | SF | 9 |
| 5 | RTY | 14 | RTY | 17 | RTY | 18 | SF | 8 | CL | 9 | LC | 7 |
| 6 | CL | 13 | SF | 15 | SF | 14 | CL | 7 | LC | 6 | CL | 5 |
| 7 | C | 11 | C | 13 | ES | 12 | NG | 4 | RR | 5 | PL | 5 |
| 8 | SF | 11 | CD | 13 | C | 11 | TY | 4 | FV | 5 | NG | 4 |
| 9 | CD | 11 | CL | 13 | CL | 11 | RR | 4 | TY | 4 | FV | 4 |
| 10 | W | 9 | ES | 12 | CD | 10 | PL | 4 | NG | 4 | RR | 4 |
| 11 | NG | 9 | NG | 9 | TY | 9 | C | 3 | C | 3 | CD | 3 |
| 12 | TY | 8 | W | 9 | PL | 8 | CD | 3 | RTY | 3 | C | 3 |
| 13 | RR | 8 | RR | 8 | W | 7 | CT | 3 | CD | 3 | RTY | 3 |
| 14 | PL | 8 | FV | 8 | NG | 7 | FV | 3 | CT | 3 | TY | 3 |
| 15 | US | 7 | US | 7 | BO | 7 | W | 2 | ES | 2 | MP1 | 2 |
| 16 |  |  |  |  |  |  | MP1 | 2 | W | 2 | ED | 2 |
| 17 |  |  |  |  |  |  | NQ | 2 | MP1 | 2 | CT | 2 |
| 18 |  |  |  |  |  |  | RTY | 2 |  |  | BP | 2 |
| 19 |  |  |  |  |  |  | BP | 2 |  |  | ES | 2 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | EWZ | 8 | EWT | 9 | EWZ | 7 | $DDX | 5 | $DDX | 5 | EXI | 4 |
| 2 | EWT | 7 | RTY | 6 | HYG | 7 | EXI | 4 | HYG | 5 | HYG | 4 |
| 3 | HYG | 7 | $DDX | 6 | EWT | 7 | HYG | 4 | IXN | 4 | $OSX | 4 |
| 4 | SM | 6 | CT | 6 | $OSX | 6 | $OSX | 4 | EXI | 4 | EWT | 4 |
| 5 | CT | 6 | EWZ | 6 | CT | 6 | IXN | 4 | $OSX | 4 | IXN | 4 |
| 6 | RTY | 6 | SM | 6 | SM | 6 | EMD | 4 | $ADR | 3 | $ADR | 3 |
| 7 | $DDX | 6 | HYG | 6 | PL | 6 | EWT | 3 | EWT | 3 | CT | 3 |
| 8 | $MXY | 6 | IBB | 6 | EWJ | 5 | MXI | 3 | C | 3 | EMD | 3 |
| 9 | $OSX | 6 | $OSX | 5 | IBB | 5 | UUP | 3 | $XNG | 3 | EFA | 3 |
| 10 | SOXX | 5 | $XNG | 5 | SB | 5 | EWG | 3 | MXI | 3 | MXI | 3 |
| 11 | $XOI | 5 | CC | 5 | RTY | 5 | EFA | 3 | $MNG | 3 | DBA | 3 |
| 12 | SB | 5 | EXI | 5 | MXI | 5 | EC | 3 | UUP | 3 | PL | 3 |
| 13 | C | 5 | GLD | 5 | YM | 5 | DBA | 3 | RTY | 3 | BO | 3 |
| 14 | EXI | 5 | NQ | 5 |  |  | CT | 3 | EWG | 3 |  |  |
| 15 | PL | 5 | PL | 5 |  |  | C | 3 | EMD | 3 |  |  |
| 16 | EMD | 5 | YM | 5 |  |  | $MXY | 3 | EFA | 3 |  |  |
| 17 |  |  | SOXX | 5 |  |  | ACWI | 3 | CT | 3 |  |  |
| 18 |  |  |  |  |  |  | RTY | 3 | IXG | 3 |  |  |
| 19 |  |  |  |  |  |  | $XCI | 3 |  |  |  |  |

#### 實驗B-03

附表 F‑16、實驗B-03經篩選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 | 18 | CC | 15 | CC | 12 | CC | 11 | CC | 11 | CC | 7 |
| 2 | PL | 4 | PL | 4 | PL | 3 | PL | 4 | PL | 3 | PL | 3 |
| 3 | HO | 4 | HO | 3 | BP | 3 | RB | 2 | RB | 2 | RB | 2 |
| 4 | BP | 3 | BP | 3 | RB | 2 | NG | 1 | NG | 2 | NG | 2 |
| 5 | RB | 2 | RB | 2 | NG | 2 | HO | 1 | BP | 1 | HO | 1 |
| 6 | BO | 2 | NG | 2 | HO | 2 | BP | 1 |  |  | BP | 1 |
| 7 | SF | 1 | SF | 1 | BO | 2 |  |  |  |  |  |  |
| 8 | RTY | 1 | LC | 1 | SF | 1 |  |  |  |  |  |  |
| 9 | NG | 1 | ES | 1 | RTY | 1 |  |  |  |  |  |  |
| 10 | LC | 1 | CL | 1 | LC | 1 |  |  |  |  |  |  |
| 11 | ES | 1 | BO | 1 | ES | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | EWZ | 3 | TIP | 2 | EWZ | 3 | TIP | 2 | TIP | 2 | BO | 2 |
| 2 | TIP | 2 | RTY | 2 | BO | 2 | RTY | 2 | RTY | 2 | TIP | 1 |
| 3 | RTY | 2 | PL | 2 | C | 2 | BO | 1 | BO | 2 | SM | 1 |
| 4 | $OSX | 2 | $XNG | 2 |  |  | $MXY | 1 | SM | 1 | S | 1 |
| 5 | IXC | 2 | IXC | 2 |  |  | $OSX | 1 | S | 1 | RTY | 1 |
| 6 | $XTC | 2 | BO | 2 |  |  | $XAL | 1 | IXG | 1 | FV | 1 |
| 7 | C | 2 |  |  |  |  | $XOI | 1 | IXC | 1 | EWU | 1 |
| 8 |  |  |  |  |  |  | $XTC | 1 | FV | 1 | DBA | 1 |
| 9 |  |  |  |  |  |  | AD | 1 | EWU | 1 | C | 1 |
| 10 |  |  |  |  |  |  | C | 1 | DBA | 1 | AD | 1 |
| 11 |  |  |  |  |  |  | SM | 1 | C | 1 | $XOI | 1 |
| 12 |  |  |  |  |  |  | DBA | 1 | AD | 1 | $XAL | 1 |
| 13 |  |  |  |  |  |  | EC | 1 | $XTC | 1 | $OSX | 1 |
| 14 |  |  |  |  |  |  | EWU | 1 | $XAL | 1 | $MXY | 1 |
| 15 |  |  |  |  |  |  | IXC | 1 | $MXY | 1 | $DDX | 1 |
| 16 |  |  |  |  |  |  | IXG | 1 | $DDX | 1 |  |  |
| 17 |  |  |  |  |  |  | S | 1 |  |  |  |  |
| 18 |  |  |  |  |  |  | $DDX | 1 |  |  |  |  |

#### 實驗B-04

附表 F‑17、實驗B-04經篩選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 |  |  |  |  |  |  |

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

### 80 — 20%

#### 實驗B-05

附表 F‑18、實驗B-05經篩選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 | 81 | SF | 93 | SF | 77 | SF | 36 | SF | 46 | SF | 42 |
| 2 | RB | 52 | RB | 53 | RB | 48 | RB | 36 | RB | 38 | RB | 30 |
| 3 | KC | 39 | CC | 49 | CC | 41 | CC | 19 | CC | 24 | CC | 19 |
| 4 | CC | 37 | KC | 40 | RTY | 37 | KC | 14 | CL | 18 | CL | 18 |
| 5 | NQ | 35 | RTY | 40 | BP | 35 | CL | 14 | BP | 17 | BP | 16 |
| 6 | BP | 32 | CD | 38 | CD | 34 | HO | 14 | KC | 14 | HO | 14 |
| 7 | RTY | 32 | BP | 38 | KC | 31 | BP | 12 | W | 14 | RTY | 12 |
| 8 | CL | 29 | CL | 32 | NQ | 29 | RTY | 10 | HO | 11 | KC | 10 |
| 9 | HO | 29 | O | 31 | CL | 27 | OJ | 9 | O | 10 | PL | 9 |
| 10 | O | 27 | W | 27 | O | 26 | PL | 8 | RTY | 10 | W | 9 |
| 11 | CD | 27 | BO | 26 | BO | 25 | NQ | 8 | CT | 7 | CD | 8 |
| 12 | C | 23 | HO | 24 | OJ | 23 | CT | 7 | OJ | 6 | OJ | 8 |
| 13 | OJ | 22 | C | 21 | HO | 23 | W | 7 | CD | 5 | O | 8 |
| 14 | W | 18 | ES | 20 | W | 22 | O | 7 | S | 5 | NQ | 8 |
| 15 | TY | 18 | TY | 17 | C | 20 | NG | 5 | PL | 5 | FV | 5 |
| 16 |  |  |  |  |  |  | MP1 | 5 | FV | 5 | CT | 5 |
| 17 |  |  |  |  |  |  | FV | 5 | HG | 5 | MP1 | 5 |
| 18 |  |  |  |  |  |  | CD | 5 |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | OJ | 12 | EWJ | 12 | EWJ | 13 | CC | 6 | ACWI | 7 | ACWI | 7 |
| 2 | IXN | 11 | LC | 12 | EC | 11 | EWJ | 5 | LC | 6 | EMD | 6 |
| 3 | LC | 11 | IXN | 12 | OJ | 11 | EMD | 5 | ES | 6 | OJ | 6 |
| 4 | GLD | 11 | SM | 11 | SB | 11 | HG | 5 | EWJ | 6 | RTY | 6 |
| 5 | BO | 11 | IXJ | 11 | IXN | 11 | IXP | 5 | CC | 6 | EWJ | 5 |
| 6 | SB | 11 | GLD | 11 | IEF | 10 | LC | 5 | $OSX | 6 | $OSX | 5 |
| 7 | RXI | 10 | IXP | 10 | IXP | 10 | MXI | 5 | EMD | 6 | $XOI | 5 |
| 8 | IXJ | 10 | HG | 10 | CT | 10 | RTY | 4 | IXP | 5 | TY | 5 |
| 9 | EWJ | 10 | SB | 10 | TY | 10 | ES | 4 | SM | 5 | IXP | 5 |
| 10 | DBA | 10 | OJ | 10 |  |  | DBA | 4 | EWU | 5 | LC | 5 |
| 11 | $XOI | 10 | EXI | 10 |  |  | EXI | 4 | EXI | 5 |  |  |
| 12 |  |  | EC | 10 |  |  | ACWI | 4 | RTY | 5 |  |  |
| 13 |  |  | CT | 10 |  |  | IXJ | 4 | KW | 5 |  |  |
| 14 |  |  | $XOI | 10 |  |  | $XOI | 4 | MXI | 5 |  |  |
| 15 |  |  |  |  |  |  | OJ | 4 |  |  |  |  |
| 16 |  |  |  |  |  |  | KW | 4 |  |  |  |  |
| 17 |  |  |  |  |  |  | SM | 4 |  |  |  |  |
| 18 |  |  |  |  |  |  | TY | 4 |  |  |  |  |
| 19 |  |  |  |  |  |  | $SOX | 4 |  |  |  |  |
| 20 |  |  |  |  |  |  | $HWI | 4 |  |  |  |  |

#### 實驗B-06

附表 F‑19、實驗B-06經篩選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 | 35 | SF | 37 | RB | 34 | RB | 23 | RB | 25 | RB | 24 |
| 2 | SF | 32 | CC | 35 | CC | 33 | CC | 18 | CC | 19 | SF | 19 |
| 3 | RB | 32 | RB | 34 | SF | 32 | SF | 16 | SF | 17 | CC | 15 |
| 4 | BP | 19 | BP | 22 | BP | 22 | HO | 8 | BP | 11 | BP | 10 |
| 5 | RTY | 19 | HO | 16 | RTY | 18 | PL | 8 | CL | 9 | HO | 9 |
| 6 | HO | 16 | RTY | 13 | HO | 15 | BP | 7 | HO | 9 | PL | 8 |
| 7 | PL | 11 | CL | 13 | ES | 13 | CL | 6 | PL | 6 | CL | 8 |
| 8 | C | 10 | C | 11 | C | 10 | RTY | 3 | W | 4 | RTY | 4 |
| 9 | CL | 9 | ES | 11 | PL | 10 | CD | 3 | CD | 4 | NG | 4 |
| 10 | NG | 7 | W | 8 | CD | 9 | NG | 3 | RTY | 2 | CD | 4 |
| 11 | O | 6 | CD | 8 | NG | 9 | CT | 2 | O | 2 | W | 2 |
| 12 | CD | 5 | BO | 8 | BO | 8 | W | 2 | CT | 2 |  |  |
| 13 | W | 5 | PL | 8 | CL | 8 | O | 2 |  |  |  |  |
| 14 | TY | 5 | NG | 6 | O | 5 |  |  |  |  |  |  |
| 15 | FV | 5 | JY | 5 | FV | 5 |  |  |  |  |  |  |
| 16 |  |  | O | 5 |  |  |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | BO | 6 | SB | 8 | EWJ | 6 | SM | 4 | SM | 4 | $XNG | 4 |
| 2 | SM | 6 | $XNG | 7 | BO | 6 | DBA | 3 | $XCI | 4 | $XCI | 3 |
| 3 | EWJ | 6 | SM | 7 | $XOI | 6 | $MXY | 3 | $XNG | 4 | IXN | 3 |
| 4 | $DDX | 5 | BO | 6 | TY | 6 | S | 3 | $MNG | 4 | $XOI | 3 |
| 5 | OJ | 5 | $XOI | 6 | SB | 6 | $XOI | 3 | IXP | 3 | OJ | 3 |
| 6 | TY | 5 | $XCI | 6 | NQ | 5 | EXI | 3 | EXI | 3 | IXP | 3 |
| 7 | $XNG | 5 | NQ | 6 | $XNG | 5 | IXP | 3 | DBA | 3 | DBA | 3 |
| 8 | $XOI | 5 | $MXY | 5 | FV | 5 | OJ | 3 | S | 3 |  |  |
| 9 | SB | 5 | EWG | 5 | $DDX | 5 |  |  | $OSX | 3 |  |  |
| 10 | EZU | 5 | S | 5 | IXN | 5 |  |  | $DDX | 3 |  |  |
| 11 |  |  | EZU | 5 |  |  |  |  |  |  |  |  |
| 12 |  |  | $MNG | 5 |  |  |  |  |  |  |  |  |
| 13 |  |  | $DDX | 5 |  |  |  |  |  |  |  |  |

#### 實驗B-07

附表 F‑20、實驗B-07經篩選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 | 6 | BP | 6 | BP | 6 | CC | 4 | BP | 5 | BP | 5 |
| 2 | CC | 5 | CC | 5 | CC | 4 | BP | 4 | CC | 3 | PL | 2 |
| 3 | PL | 3 | PL | 4 | SF | 3 | PL | 2 | PL | 2 | NG | 2 |
| 4 | SF | 2 | SF | 3 | PL | 3 |  |  | NG | 2 | CC | 2 |
| 5 | HO | 2 | NG | 2 | NG | 2 |  |  |  |  |  |  |
| 6 | RB | 1 | HO | 2 | HO | 2 |  |  |  |  |  |  |
| 7 | FV | 1 | RB | 1 | RB | 1 |  |  |  |  |  |  |
| 8 | ED | 1 | ED | 1 | FV | 1 |  |  |  |  |  |  |
| 9 | BO | 1 | BO | 1 | ED | 1 |  |  |  |  |  |  |
| 10 |  |  |  |  | BO | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | EC | 2 | EC | 2 | $CZH | 2 | EC | 2 | EC | 2 | EC | 2 |
| 2 | $DDX | 2 | $XNG | 2 | $DDX | 2 | SM | 1 | TIP | 1 | TIP | 1 |
| 3 | IXC | 2 | $DDX | 2 | O | 2 | RTY | 1 | SM | 1 | SM | 1 |
| 4 | DX | 1 | $OSX | 2 | IXC | 2 | IXC | 1 | IXC | 1 | IXC | 1 |
| 5 | $HUI | 1 | $CZH | 2 | $XNG | 2 | EWU | 1 | FV | 1 | FV | 1 |
| 6 | $XAU | 1 | O | 2 | EC | 2 | BO | 1 | EWU | 1 | BO | 1 |
| 7 | $XNG | 1 | IXC | 1 | BO | 1 | $XOI | 1 | BO | 1 | $XOI | 1 |
| 8 | $XOI | 1 | FV | 1 | $HUI | 1 | $XNG | 1 | $XOI | 1 | $XNG | 1 |
| 9 | BO | 1 | EWU | 1 | $XAU | 1 | $CZH | 1 | $XNG | 1 | $OSX | 1 |
| 10 | CL | 1 | EEM | 1 | $XOI | 1 |  |  | $OSX | 1 | $CZH | 1 |
| 11 | SM | 1 | SM | 1 | TIP | 1 |  |  | $CZH | 1 |  |  |
| 12 | S | 1 | DBC | 1 | CL | 1 |  |  |  |  |  |  |
| 13 | ED | 1 | BO | 1 | SM | 1 |  |  |  |  |  |  |
| 14 | EEM | 1 | $XOI | 1 | ED | 1 |  |  |  |  |  |  |
| 15 | EWU | 1 | $XAU | 1 | EEM | 1 |  |  |  |  |  |  |
| 16 | O | 1 | RB | 1 | FV | 1 |  |  |  |  |  |  |
| 17 | RB | 1 | $HUI | 1 | S | 1 |  |  |  |  |  |  |
| 18 | RTY | 1 | S | 1 | DX | 1 |  |  |  |  |  |  |
| 19 | $CZH | 1 | TIP | 1 |  |  |  |  |  |  |  |  |

#### 實驗B-08

附表 F‑21、實驗B-08經篩選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 | BP | 1 | FV | 1 | BP | 1 | BP | 1 | BP | 1 |

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

### 70 — 30%

#### 實驗B-09

附表 F‑22、實驗B-09經篩選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 | RB | 55 | RB | 57 | CC | 44 | RB | 39 | RB | 39 | RB | 32 |
| 2 | SF | 37 | CC | 44 | RB | 43 | CL | 21 | KC | 25 | CC | 24 |
| 3 | BP | 35 | SF | 41 | SF | 42 | BP | 19 | CL | 22 | KC | 23 |
| 4 | CC | 34 | KC | 40 | RTY | 33 | KC | 18 | CC | 19 | CL | 21 |
| 5 | CD | 32 | RTY | 37 | KC | 33 | CC | 14 | BP | 16 | BP | 16 |
| 6 | KC | 30 | ES | 32 | BP | 31 | SF | 11 | SF | 16 | SF | 12 |
| 7 | CL | 28 | BP | 32 | CD | 30 | HO | 10 | HO | 12 | OJ | 10 |
| 8 | HO | 26 | CD | 31 | CL | 26 | OJ | 10 | OJ | 9 | PL | 9 |
| 9 | OJ | 26 | CL | 30 | ES | 24 | PL | 8 | CT | 9 | HO | 9 |
| 10 | RTY | 26 | HO | 27 | DX | 23 | NQ | 7 | CD | 9 | RTY | 8 |
| 11 | DX | 25 | DX | 25 | HO | 23 | CT | 7 | PL | 8 | CD | 7 |
| 12 | C | 21 | OJ | 24 | OJ | 20 | DX | 6 | RTY | 7 | FV | 6 |
| 13 | NQ | 20 | C | 22 | BO | 19 | NG | 6 | HG | 6 | NQ | 6 |
| 14 | TY | 18 | BO | 20 | TY | 18 | MP1 | 6 | MP1 | 6 | MP1 | 6 |
| 15 | ES | 16 | PL | 18 | FV | 17 | CD | 6 | DX | 6 | CT | 6 |
| 16 |  |  |  |  | NQ | 17 |  |  |  |  | NG | 6 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | HYG | 13 | JXI | 15 | LC | 14 | EWT | 7 | EWT | 7 | EWT | 7 |
| 2 | LC | 13 | IXN | 13 | JXI | 12 | SM | 7 | EWJ | 6 | TIP | 6 |
| 3 | SM | 12 | LC | 13 | IEF | 10 | OJ | 6 | $DDX | 5 | BO | 5 |
| 4 | IXN | 11 | EWT | 11 | OJ | 10 | EWJ | 6 | HYG | 5 | $MXY | 5 |
| 5 | HO | 11 | SM | 11 | SM | 9 | HYG | 5 | $MXY | 5 | TY | 5 |
| 6 | EWT | 11 | IEF | 11 | $XOI | 9 | $MXY | 5 | SM | 5 |  |  |
| 7 | OJ | 10 | EWJ | 10 | EC | 9 | BO | 5 | EWU | 5 |  |  |
| 8 | JXI | 10 | $XOI | 10 | HYG | 9 | $DDX | 5 | KW | 5 |  |  |
| 9 | EWJ | 10 | OJ | 10 | FC | 9 | DBA | 4 | OJ | 5 |  |  |
| 10 | IXC | 9 | HO | 9 | EXI | 9 | IXC | 4 |  |  |  |  |
| 11 | $XNG | 9 | HYG | 9 | EWT | 9 | NG | 4 |  |  |  |  |
| 12 | EZU | 9 | HG | 9 | $OSX | 9 | $XCI | 4 |  |  |  |  |
| 13 | $MXY | 9 | $XNG | 9 | TY | 9 | $UTY | 4 |  |  |  |  |
| 14 | HG | 9 | IXC | 9 | EWU | 8 | HG | 4 |  |  |  |  |
| 15 | EC | 9 | EZU | 9 | HO | 8 | TIP | 4 |  |  |  |  |
| 16 |  |  | IXP | 9 | KXI | 8 | $OSX | 4 |  |  |  |  |
| 17 |  |  | $OSX | 9 | EWJ | 8 | S | 4 |  |  |  |  |
| 18 |  |  |  |  | IXN | 8 | SB | 4 |  |  |  |  |
| 19 |  |  |  |  | $MXY | 8 | EWU | 4 |  |  |  |  |
| 20 |  |  |  |  | EEM | 8 |  |  |  |  |  |  |

#### 實驗B-10

附表 F‑23、實驗B-10經篩選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 | 33 | CC | 35 | CC | 34 | RB | 19 | CC | 19 | CC | 21 |
| 2 | RB | 25 | BP | 21 | RB | 19 | CC | 15 | RB | 12 | RB | 13 |
| 3 | RTY | 18 | SF | 15 | BP | 16 | BP | 10 | BP | 11 | BP | 7 |
| 4 | BP | 16 | RB | 15 | SF | 15 | HO | 6 | HO | 6 | SF | 5 |
| 5 | SF | 14 | RTY | 13 | RTY | 15 | PL | 5 | CL | 4 | PL | 5 |
| 6 | HO | 12 | ES | 13 | HO | 11 | CL | 5 | PL | 3 | NG | 5 |
| 7 | CD | 8 | HO | 12 | NG | 9 | NG | 4 | CD | 3 | HO | 4 |
| 8 | PL | 7 | CD | 9 | ES | 9 | SF | 3 | BO | 3 | CL | 3 |
| 9 | NG | 6 | BO | 9 | CD | 8 | DX | 2 | OJ | 2 | SB | 2 |
| 10 | ES | 6 | NG | 6 | BO | 7 | TY | 2 | NG | 2 | RTY | 2 |
| 11 | CL | 6 | C | 6 | ED | 6 | OJ | 2 | TY | 2 | OJ | 2 |
| 12 | BO | 5 | JY | 5 | PL | 5 | RTY | 2 | FV | 2 | FV | 2 |
| 13 | DX | 5 | PL | 5 | C | 5 | SB | 2 | SB | 2 | CD | 2 |
| 14 | C | 5 | CL | 5 | JY | 4 | BO | 2 | SF | 2 | DX | 2 |
| 15 | JY | 5 | TY | 4 | FV | 4 |  |  | SI | 2 |  |  |
| 16 |  |  | FV | 4 | DX | 4 |  |  |  |  |  |  |
| 17 |  |  | DX | 4 | SB | 4 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | EZU | 6 | $XNG | 7 | $MXY | 6 | SM | 5 | SM | 5 | BO | 3 |
| 2 | IXC | 6 | SM | 6 | $XOI | 5 | $MXY | 3 | HYG | 3 | S | 3 |
| 3 | $MXY | 6 | $MXY | 6 | EWZ | 5 | $OSX | 3 | $OSX | 3 | $MXY | 3 |
| 4 | $XNG | 6 | IXC | 5 | IXC | 5 | S | 3 | $DDX | 3 | OJ | 3 |
| 5 | $OSX | 5 | $OSX | 5 | $XNG | 5 | $DDX | 3 | $MXY | 3 |  |  |
| 6 | GLD | 5 | EZU | 5 | RSX | 4 | OJ | 3 | HG | 3 |  |  |
| 7 | HG | 5 | NQ | 4 | HG | 4 | HG | 3 |  |  |  |  |
| 8 | SM | 5 | CT | 4 | HO | 4 |  |  |  |  |  |  |
| 9 | EWG | 4 | HG | 4 | BO | 4 |  |  |  |  |  |  |
| 10 | HO | 4 | HYG | 4 | NQ | 4 |  |  |  |  |  |  |
| 11 | BO | 4 | EWZ | 4 | OJ | 4 |  |  |  |  |  |  |
| 12 | NQ | 4 | BO | 4 | EZU | 4 |  |  |  |  |  |  |
| 13 | EWZ | 4 | $DDX | 4 | SOXX | 4 |  |  |  |  |  |  |
| 14 | SB | 4 | KC | 3 | $DDX | 4 |  |  |  |  |  |  |
| 15 | S | 4 |  |  | SB | 4 |  |  |  |  |  |  |
| 16 | $DDX | 4 |  |  | $OSX | 4 |  |  |  |  |  |  |

#### 實驗B-11

附表 F‑24、實驗B-11經篩選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 | 7 | BP | 9 | BP | 6 | BP | 3 | BP | 4 | BP | 3 |
| 2 | PL | 2 | PL | 2 | PL | 2 | PL | 2 | PL | 2 | PL | 2 |
| 3 | CC | 2 | NG | 1 | NG | 1 | CC | 1 | NG | 1 | NG | 1 |
| 4 | FV | 1 | HO | 1 | HO | 1 |  |  |  |  |  |  |
| 5 |  |  | ED | 1 | FV | 1 |  |  |  |  |  |  |
| 6 |  |  |  |  | ED | 1 |  |  |  |  |  |  |
| 7 |  |  |  |  | CC | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | $XOI | 2 | IXC | 2 | $XOI | 2 | SM | 1 | TIP | 1 | TIP | 1 |
| 2 | SM | 1 | $XOI | 2 | TIP | 1 | IXC | 1 | IXC | 1 | IXC | 1 |
| 3 | S | 1 | TIP | 1 | S | 1 | EC | 1 | EC | 1 | EC | 1 |
| 4 | IXC | 1 | RB | 1 | RB | 1 | $XOI | 1 | $XOI | 1 | $XOI | 1 |
| 5 | ED | 1 | EC | 1 | IXC | 1 | $OSX | 1 | $OSX | 1 | $MXY | 1 |
| 6 | EC | 1 | DX | 1 | ED | 1 | $CZH | 1 | $MXY | 1 | $CZH | 1 |
| 7 | DBC | 1 | DBC | 1 | EC | 1 |  |  | $CZH | 1 |  |  |
| 8 | $XNG | 1 | $XNG | 1 | DX | 1 |  |  |  |  |  |  |
| 9 | $TOB | 1 | $OSX | 1 | $XNG | 1 |  |  |  |  |  |  |
| 10 | $OSX | 1 | $MXY | 1 | $MXY | 1 |  |  |  |  |  |  |
| 11 | $CZH | 1 | $DDX | 1 | $DDX | 1 |  |  |  |  |  |  |
| 12 |  |  | $CZH | 1 | $CZH | 1 |  |  |  |  |  |  |

#### 實驗B-12

附表 F‑25、實驗B-12經篩選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 | FV | 1 | FV | 1 |  |  |  |  |  |  |

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

### 60 — 40%

#### 實驗B-13

附表 F‑26、實驗B-13經篩選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 | 67 | CC | 74 | CC | 69 | CC | 32 | CC | 32 | CC | 30 |
| 2 | RTY | 34 | RB | 44 | RB | 38 | BP | 19 | RB | 30 | RB | 27 |
| 3 | BP | 32 | BP | 36 | SF | 38 | RB | 19 | BP | 19 | BP | 17 |
| 4 | RB | 29 | RTY | 35 | RTY | 33 | SF | 10 | KC | 12 | SF | 16 |
| 5 | SF | 28 | ES | 33 | BP | 31 | PL | 9 | SF | 9 | CD | 10 |
| 6 | CD | 26 | CD | 30 | CD | 29 | OJ | 9 | MP1 | 9 | PL | 10 |
| 7 | BO | 26 | SF | 27 | ES | 23 | KC | 9 | OJ | 8 | OJ | 10 |
| 8 | PL | 22 | JY | 26 | JY | 23 | MP1 | 8 | PL | 8 | JY | 8 |
| 9 | OJ | 20 | BO | 23 | OJ | 22 | FV | 8 | FV | 8 | MP1 | 8 |
| 10 | JY | 20 | FV | 21 | BO | 22 | CD | 7 | CD | 8 | YM | 7 |
| 11 | FV | 20 | MP1 | 20 | PL | 20 | TY | 6 | JY | 8 | CL | 7 |
| 12 | TY | 19 | YM | 20 | YM | 17 | BO | 6 | CT | 8 | CT | 7 |
| 13 | HO | 18 | OJ | 18 | TY | 16 | RTY | 6 | RTY | 7 | KC | 6 |
| 14 | MP1 | 17 | DX | 16 | FV | 16 | ED | 6 | CL | 6 | BO | 6 |
| 15 | ES | 17 | KC | 16 | MP1 | 15 | CT | 6 | TY | 6 | RTY | 6 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | HYG | 12 | OJ | 11 | HYG | 12 | SM | 6 | CT | 6 | W | 7 |
| 2 | $XNG | 11 | EWT | 11 | $MXY | 11 | CT | 6 | HG | 5 | HYG | 6 |
| 3 | OJ | 10 | IXP | 10 | HO | 10 | HG | 6 | $XNG | 5 | SB | 5 |
| 4 | EXI | 10 | EXI | 10 | EEM | 10 | HYG | 6 | OJ | 5 | CT | 5 |
| 5 | $MXY | 10 | $XNG | 10 | EWG | 10 | OJ | 6 | $OSX | 5 | OJ | 5 |
| 6 | CT | 10 | CT | 10 | W | 10 | W | 5 | BP | 5 | BO | 5 |
| 7 | EWT | 10 | W | 10 | EXI | 10 | $MNG | 5 | SM | 5 | TY | 5 |
| 8 | HG | 10 | SB | 9 | $XNG | 9 | DBA | 5 | IXP | 5 | EWJ | 4 |
| 9 | $CZH | 9 | EEM | 8 | CT | 9 | EWT | 5 | W | 5 | HG | 4 |
| 10 | $OSX | 9 | HYG | 8 | IBB | 9 | $OSX | 4 | SB | 5 | BP | 4 |
| 11 | EEM | 9 | HO | 8 | OJ | 9 | TY | 4 | $MXY | 4 | IXP | 4 |
| 12 | HO | 9 | HG | 8 | EWT | 8 | IXC | 4 | EWT | 4 | DBA | 4 |
| 13 | DBA | 8 | EWZ | 8 | JXI | 8 | IXP | 4 | EWJ | 4 | IXC | 4 |
| 14 |  |  | EFA | 8 | IXP | 8 |  |  | $MNG | 4 | $MNG | 4 |
| 15 |  |  | $ADR | 8 | EWJ | 8 |  |  | IXC | 4 | $MXY | 4 |
| 16 |  |  | DBA | 8 | TY | 8 |  |  | TY | 4 | $OSX | 4 |
| 17 |  |  | $OSX | 8 |  |  |  |  | HYG | 4 | SM | 4 |
| 18 |  |  |  |  |  |  |  |  | DBA | 4 |  |  |

#### 實驗B-14

附表 F‑27、實驗B-14經篩選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 | 47 | CC | 50 | CC | 48 | CC | 22 | CC | 22 | CC | 20 |
| 2 | BP | 18 | BP | 20 | RB | 18 | BP | 11 | RB | 12 | RB | 13 |
| 3 | RB | 15 | RB | 16 | BP | 14 | RB | 8 | BP | 12 | BP | 8 |
| 4 | RTY | 13 | ES | 13 | SF | 12 | PL | 5 | HO | 3 | PL | 6 |
| 5 | ES | 13 | HO | 12 | RTY | 12 | SF | 3 | ES | 3 | HO | 3 |
| 6 | HO | 12 | CD | 9 | PL | 11 | RTY | 3 | CD | 3 | RTY | 3 |
| 7 | PL | 11 | BO | 8 | HO | 11 | HO | 3 | BO | 3 | SF | 3 |
| 8 | BO | 9 | PL | 7 | ES | 10 | ED | 3 | TY | 2 | ES | 3 |
| 9 | SF | 9 | TY | 5 | CD | 8 | CD | 3 | PL | 2 | ED | 3 |
| 10 | CD | 8 | ED | 5 | ED | 7 | BO | 3 | NG | 2 | CL | 2 |
| 11 | ED | 6 | SF | 4 | BO | 7 | TY | 2 | ED | 2 | CD | 2 |
| 12 | TY | 5 | NG | 4 | TY | 5 | SB | 1 | MP1 | 1 | TY | 2 |
| 13 | C | 4 | C | 3 | C | 4 | NG | 1 | CT | 1 | NG | 2 |
| 14 | FV | 4 | FV | 3 | NG | 4 | ES | 1 | CL | 1 | BO | 2 |
| 15 | NG | 3 | CT | 2 | CL | 3 | CT | 1 | C | 1 | MP1 | 1 |
| 16 |  |  | CL | 2 | SB | 3 | C | 1 |  |  | C | 1 |
| 17 |  |  | MP1 | 2 | MP1 | 3 |  |  |  |  | SB | 1 |
| 18 |  |  | RTY | 2 | FV | 2 |  |  |  |  |  |  |
| 19 |  |  |  |  | DX | 1 |  |  |  |  |  |  |
| 20 |  |  |  |  | US | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | $MXY | 7 | $XNG | 6 | EWG | 6 | IXC | 3 | $MXY | 4 | $MXY | 4 |
| 2 | $XNG | 5 | $MXY | 5 | $MXY | 6 | $MXY | 3 | $XNG | 4 | HYG | 3 |
| 3 | $XOI | 5 | $OSX | 4 | HYG | 5 | SM | 3 | HG | 3 |  |  |
| 4 | $OSX | 5 | IXP | 4 | $OSX | 5 | $XNG | 3 | HYG | 3 |  |  |
| 5 | EWG | 4 | HYG | 4 | $XOI | 5 | HYG | 3 | EWJ | 2 |  |  |
| 6 | HO | 4 | HG | 4 | BO | 4 | W | 2 | IXC | 2 |  |  |
| 7 | HYG | 4 | EWJ | 4 | EWJ | 4 | $OSX | 2 | $OSX | 2 |  |  |
| 8 | IXC | 4 | $XOI | 4 | EEM | 4 | $UTY | 2 | $UTY | 2 |  |  |
| 9 | BO | 4 |  |  | IXN | 4 | BO | 2 | DBA | 2 |  |  |
| 10 | EWJ | 4 |  |  |  |  | CD | 2 | EC | 2 |  |  |
| 11 | EWZ | 4 |  |  |  |  | DBA | 2 | EWG | 2 |  |  |
| 12 |  |  |  |  |  |  | EC | 2 | US | 2 |  |  |
| 13 |  |  |  |  |  |  | EWJ | 2 | EWU | 2 |  |  |
| 14 |  |  |  |  |  |  | HG | 2 | $CZH | 2 |  |  |
| 15 |  |  |  |  |  |  | HO | 2 | IXP | 2 |  |  |
| 16 |  |  |  |  |  |  | EWU | 2 | SM | 2 |  |  |
| 17 |  |  |  |  |  |  | $CZH | 2 | MXI | 2 |  |  |
| 18 |  |  |  |  |  |  | OJ | 2 |  |  |  |  |
| 19 |  |  |  |  |  |  | JXI | 2 |  |  |  |  |
| 20 |  |  |  |  |  |  | IXP | 2 |  |  |  |  |

#### 實驗B-15

附表 F‑28、實驗B-15經篩選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 | 6 | BP | 8 | BP | 8 | BP | 6 | BP | 7 | BP | 7 |
| 2 | PL | 3 | PL | 4 | PL | 4 | PL | 2 | PL | 2 | PL | 3 |
| 3 | BO | 2 | NG | 2 | NG | 2 |  |  | NG | 1 | NG | 1 |
| 4 | NG | 1 | BO | 2 | FV | 1 |  |  |  |  |  |  |
| 5 | FV | 1 | FV | 1 | ED | 1 |  |  |  |  |  |  |
| 6 | CC | 1 | ED | 1 | CC | 1 |  |  |  |  |  |  |
| 7 |  |  | CC | 1 | BO | 1 |  |  |  |  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | M-20 | | N-20 | | P-20 | | M-40 | | N-40 | | P-40 | |
| 1 | $OSX | 2 | IXC | 2 | IXC | 2 | IXC | 1 | IXC | 2 | IXC | 2 |
| 2 | TIP | 1 | $OSX | 2 | $OSX | 2 | EWU | 1 | FV | 1 | FV | 1 |
| 3 | O | 1 | TIP | 1 | TIP | 1 | EC | 1 | EWU | 1 | EWU | 1 |
| 4 | IXC | 1 | C | 1 | FV | 1 | BO | 1 | EC | 1 | EEM | 1 |
| 5 | EWU | 1 | $DDX | 1 | EWU | 1 | $XOI | 1 | BO | 1 | EC | 1 |
| 6 | ED | 1 | $HUI | 1 | EEM | 1 | $OSX | 1 | $XOI | 1 | BO | 1 |
| 7 | EC | 1 | $MXY | 1 | ED | 1 | $MXY | 1 | $OSX | 1 | $XOI | 1 |
| 8 | C | 1 | $XOI | 1 | EC | 1 | $CZH | 1 | $MXY | 1 | $OSX | 1 |
| 9 | BO | 1 | BO | 1 | DX | 1 |  |  | $CZH | 1 | $MXY | 1 |
| 10 | $XOI | 1 | DX | 1 | C | 1 |  |  |  |  | $CZH | 1 |
| 11 | $MXY | 1 | O | 1 | BO | 1 |  |  |  |  |  |  |
| 12 | $HUI | 1 | EC | 1 | $XOI | 1 |  |  |  |  |  |  |
| 13 | $CZH | 1 | ED | 1 | $MXY | 1 |  |  |  |  |  |  |
| 14 |  |  | EEM | 1 | $HUI | 1 |  |  |  |  |  |  |
| 15 |  |  | EWU | 1 | $DDX | 1 |  |  |  |  |  |  |
| 16 |  |  | FV | 1 | $CZH | 1 |  |  |  |  |  |  |
| 17 |  |  | $CZH | 1 |  |  |  |  |  |  |  |  |

#### 實驗B-16

本實驗中經篩選後之驗證集，無任何商品配對組合通過篩選之條件。