

average daily log return: 0.0009953193
 std of daily log return: 0.01262925
 annualized SR: 1.358063
 skewness: -0.8467959
 kurtosis: 8.209605
 max draw down: 0.8095399
 length of max drawdown period: 176
 cumulative return during draw down: -0.717943
 correlation with equally weighted long portfolio: 0.005987706

$$W(t,j) = a1 * [ROC(t-1, j) - mkt_ROC(t-1,j)] + a2 * [RCO(t-1, j) - mkt_RCO(t-1,j)] + a3 * mkt_cap(t-1, j) * [ROC(t-1, j) - mkt_ROC(t-1,j)] + a4 * mkt_cap(t-1, j) * [RCO(t-1, j) - mkt_RCO(t-1,j)]$$

$Mkt_cap(t-1, j) = \text{sum over } j \text{ of } (tvI(t-1, j) * so(t-1, j))$

mkt_ROC is mkt_cap weighted ROC and mkt_RCO is likewise