

# LGBModel 报告

训练时间范围： 2015-01-01 至 2019-08-31

验证时间范围： 2019-09-01 至 2020-08-31

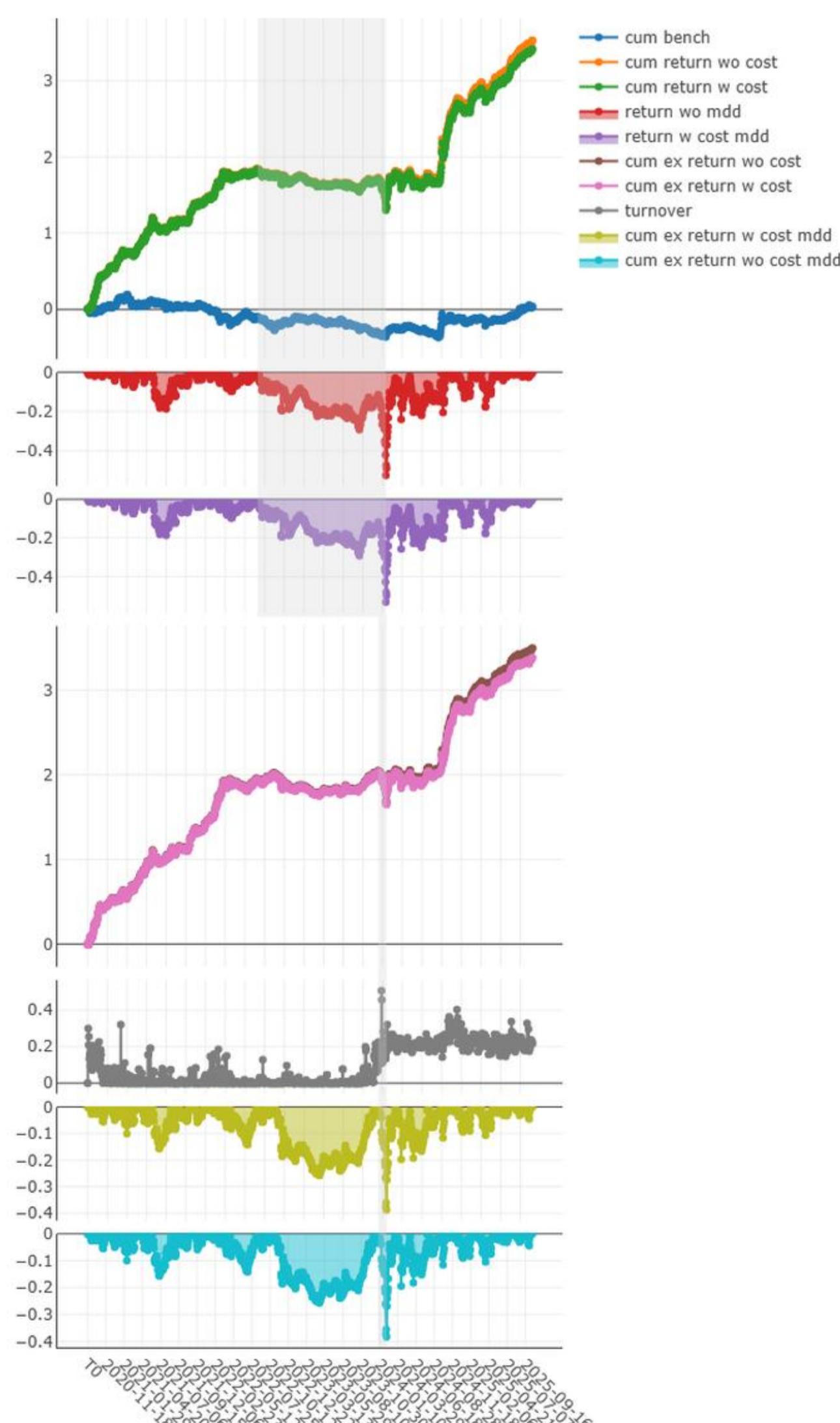
测试时间范围： 2020-09-01 至 2025-10-22

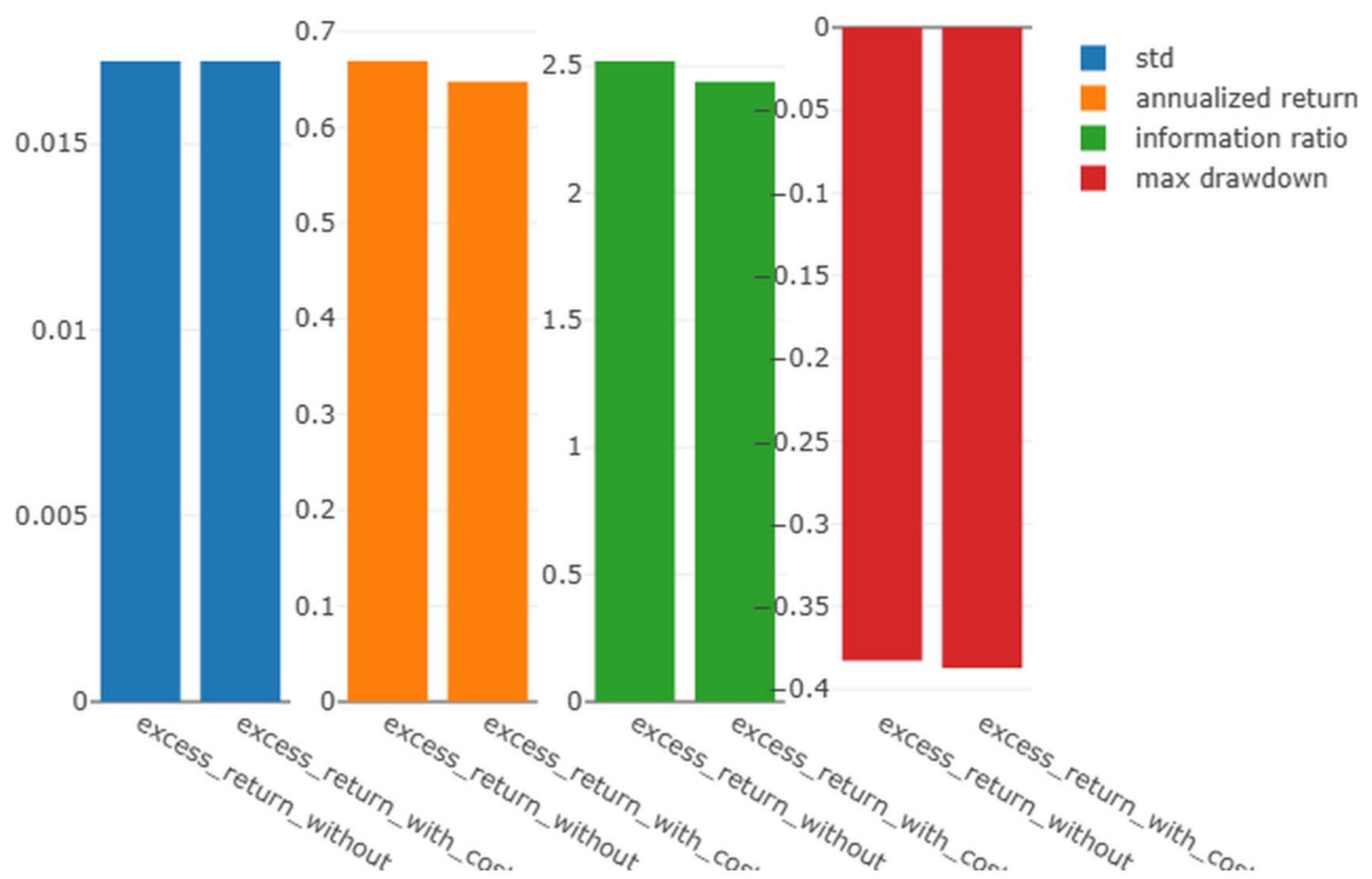
股票池： all

基准指数： 沪深300

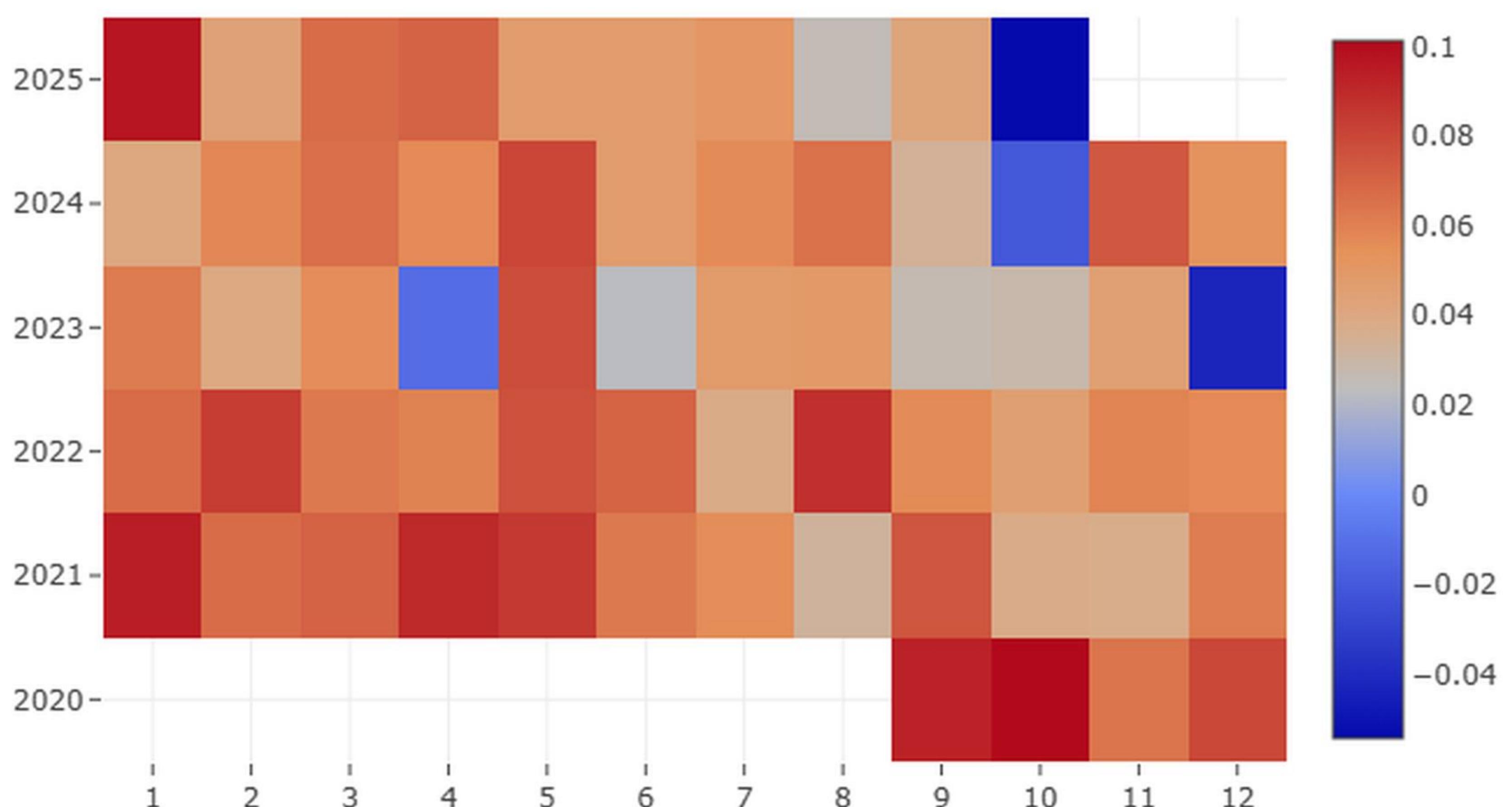
回测结果	基准指数	策略(无成本)	策略(含成本)
年化超额收益率	0.68%	66.92%	64.76%
信息比率	0.04	2.52	2.44
最大回撤	-56.00%	-38.27%	-38.71%

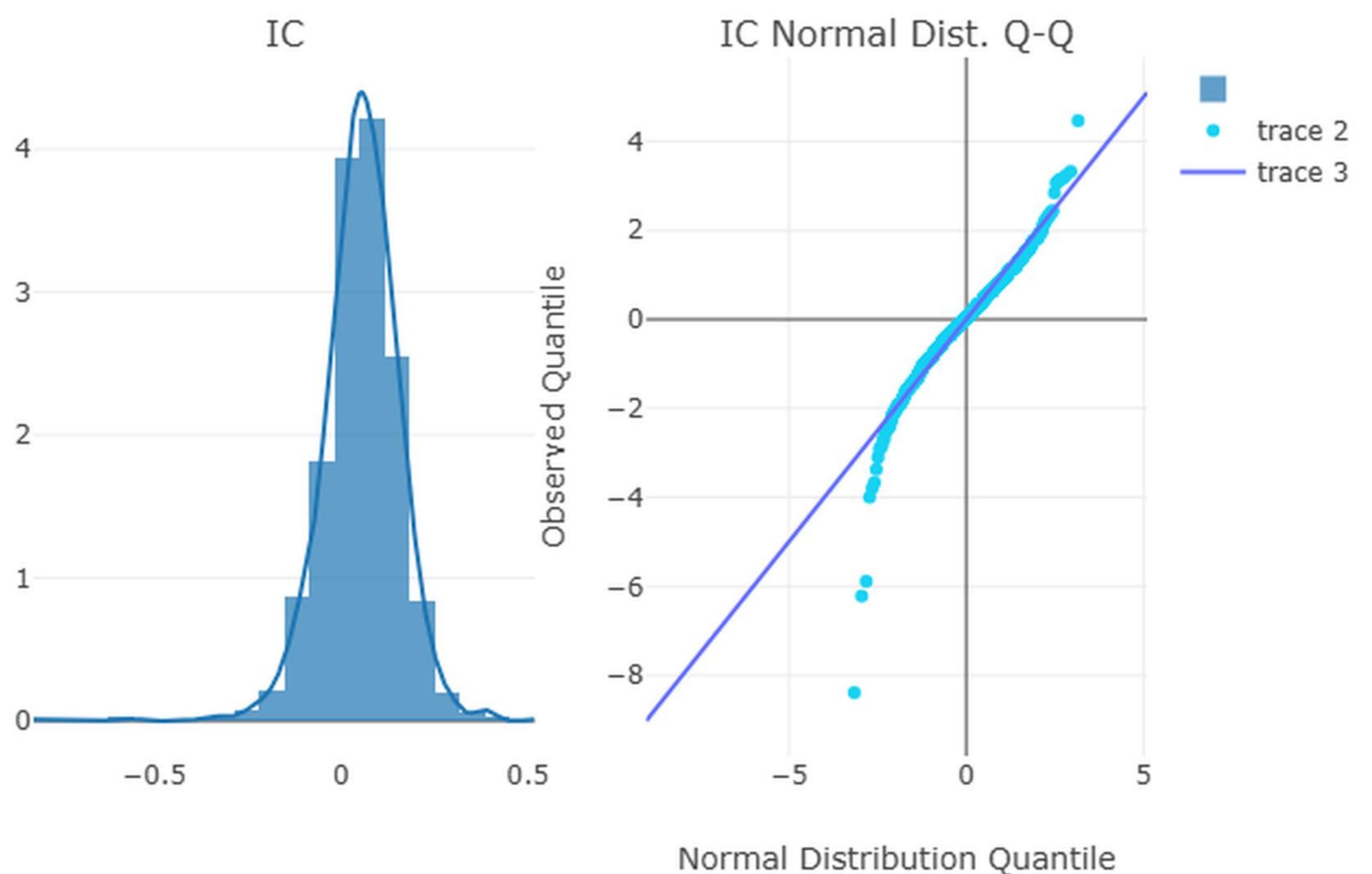
报告生成时间： 2025-10-27



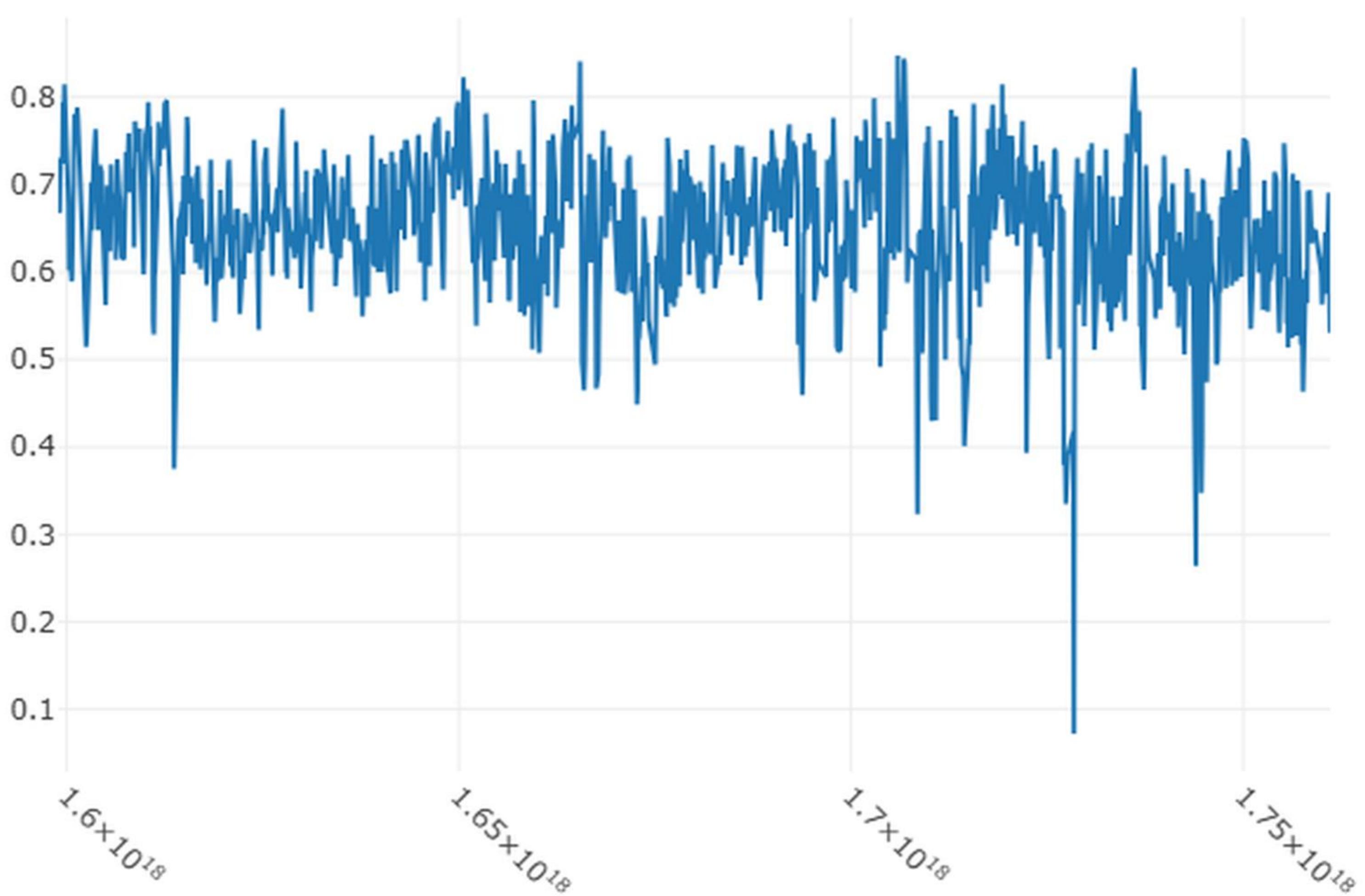


Monthly IC

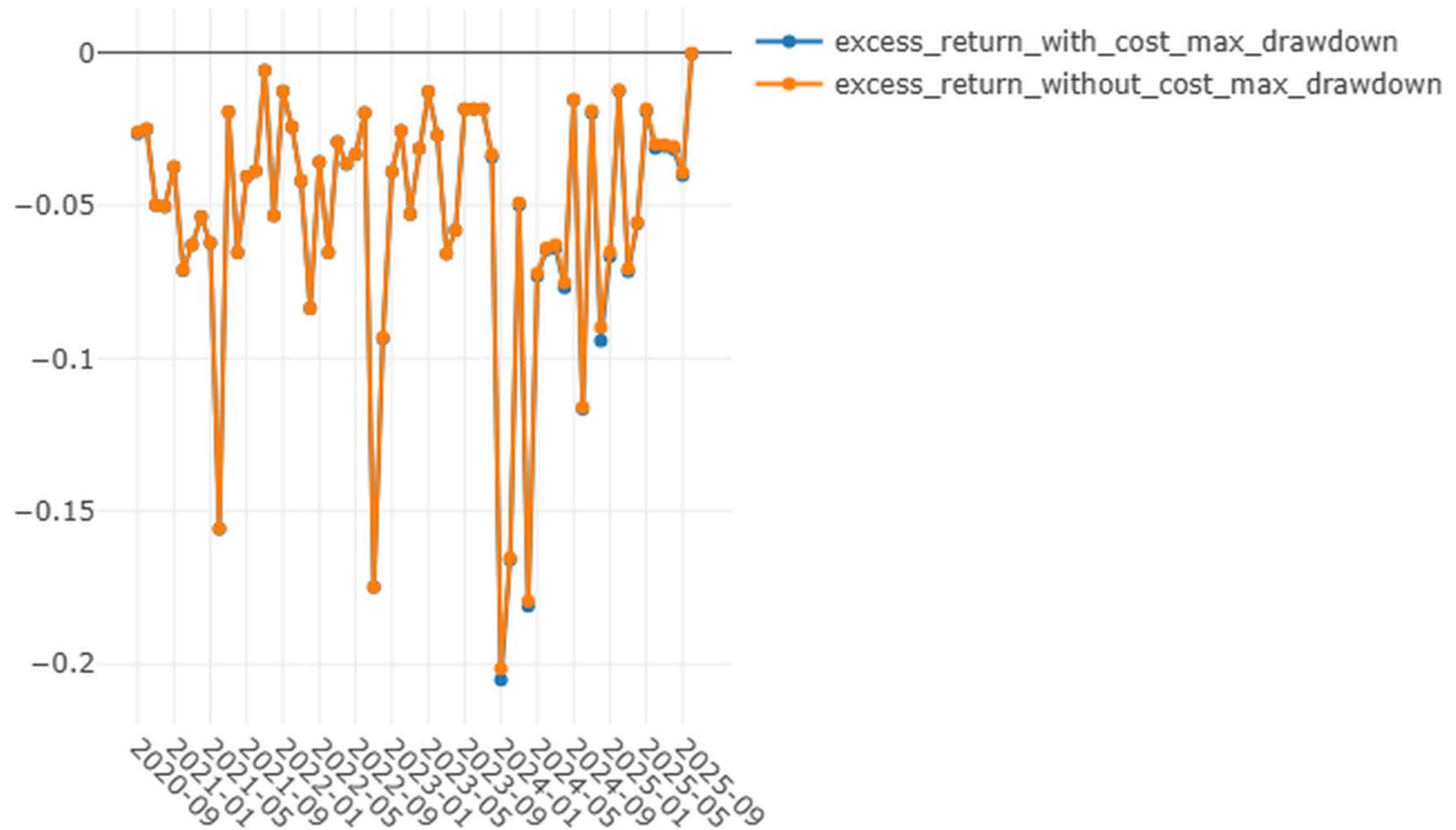




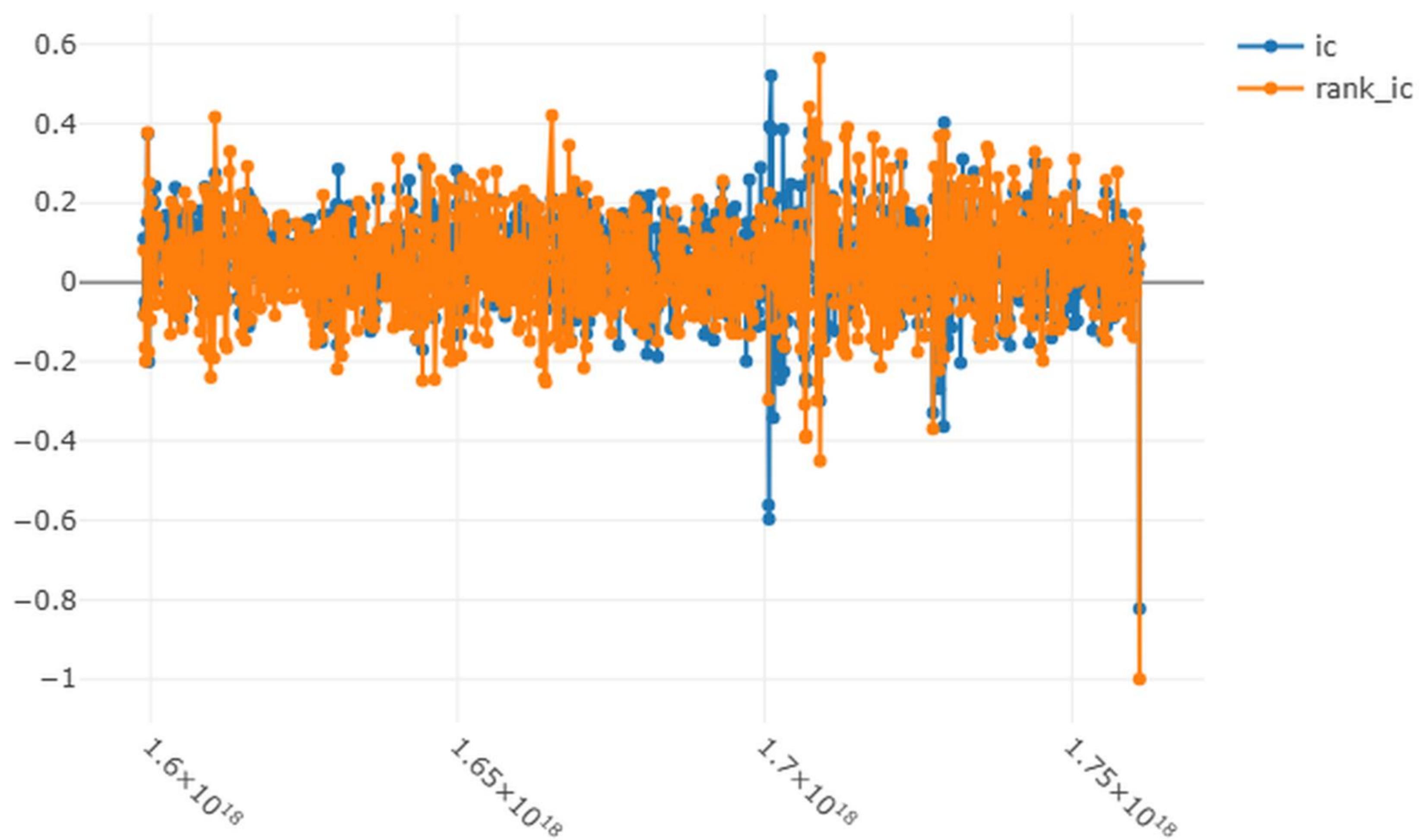
Auto Correlation



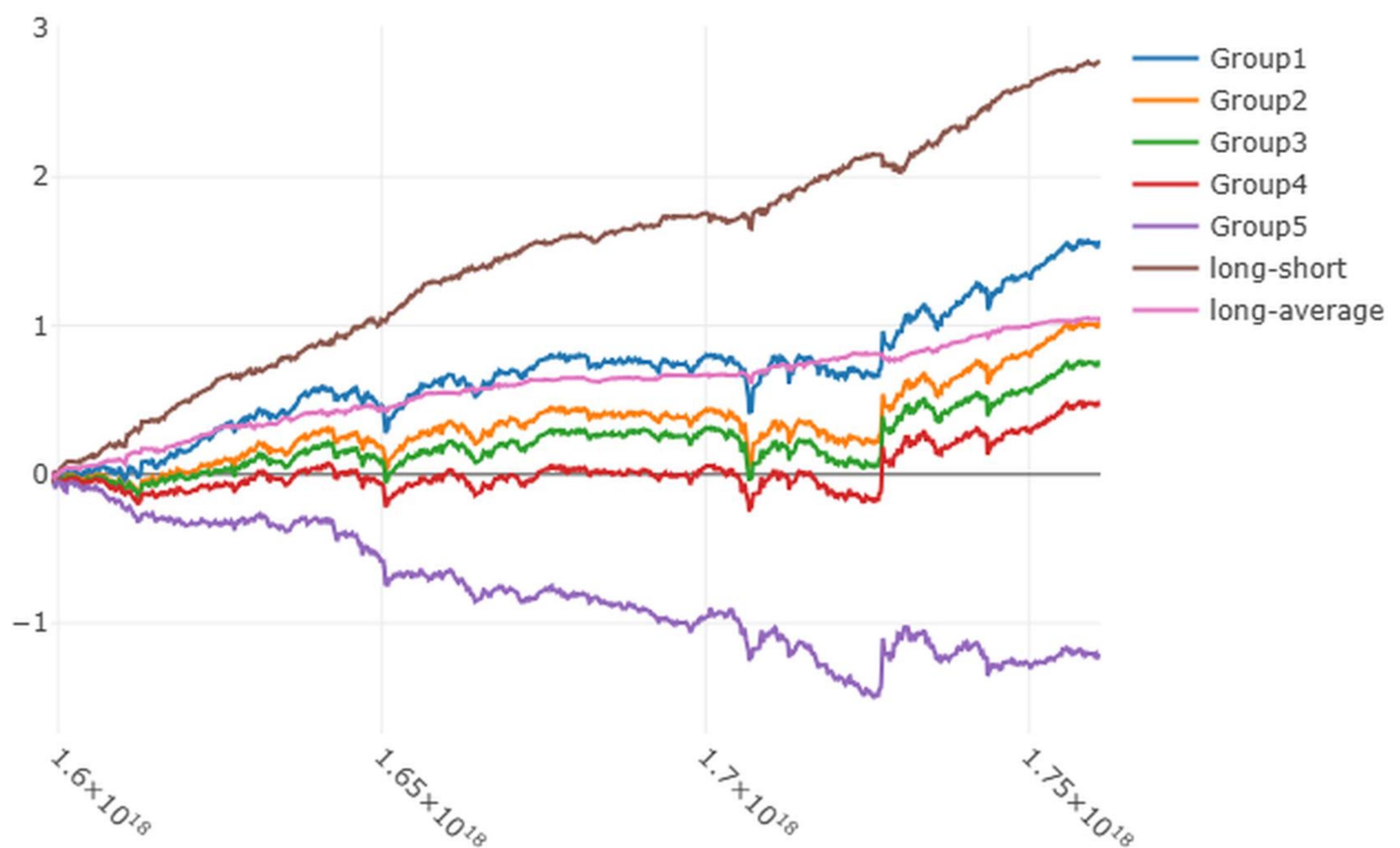
max\_drawdown



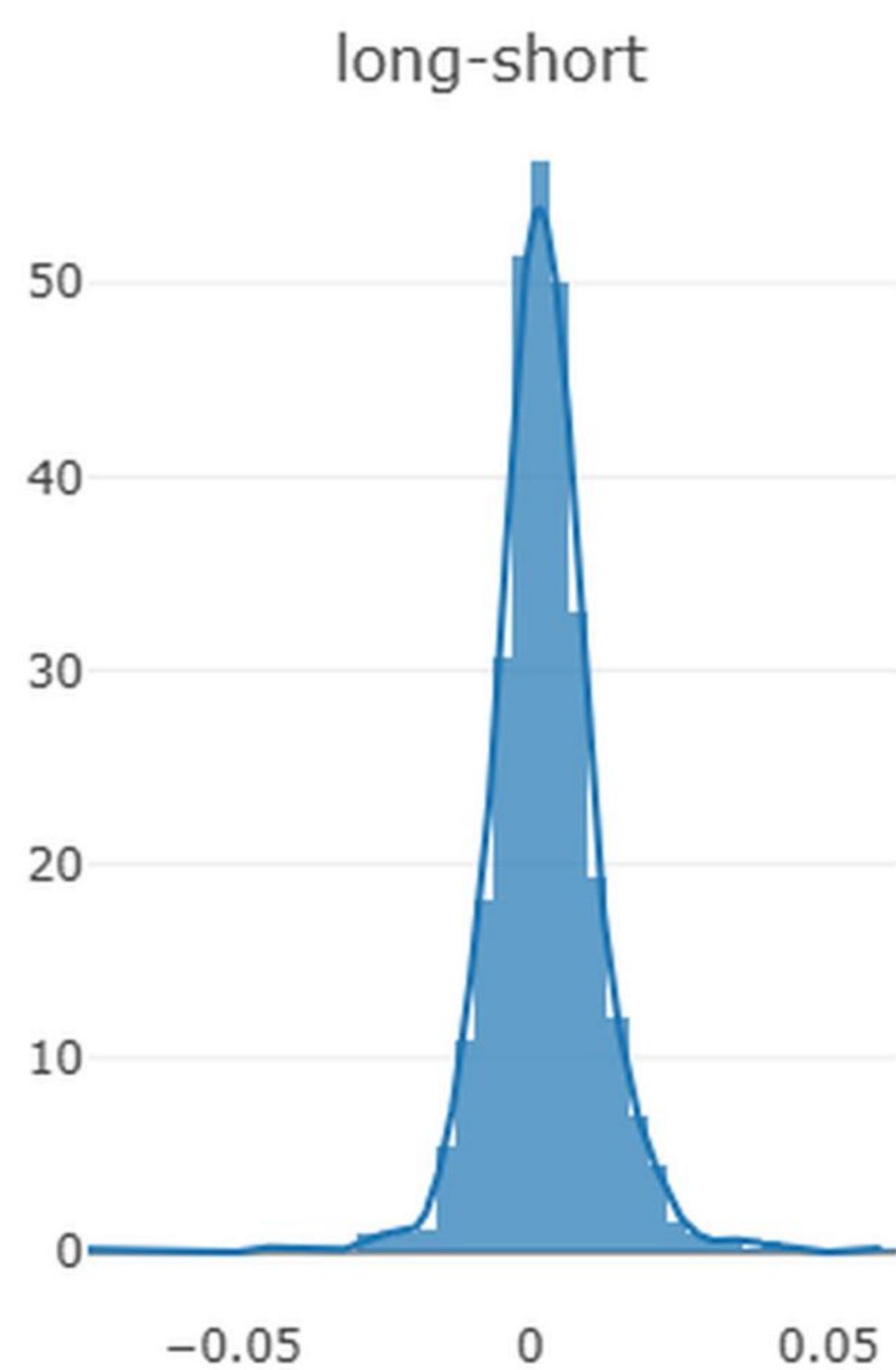
Score IC



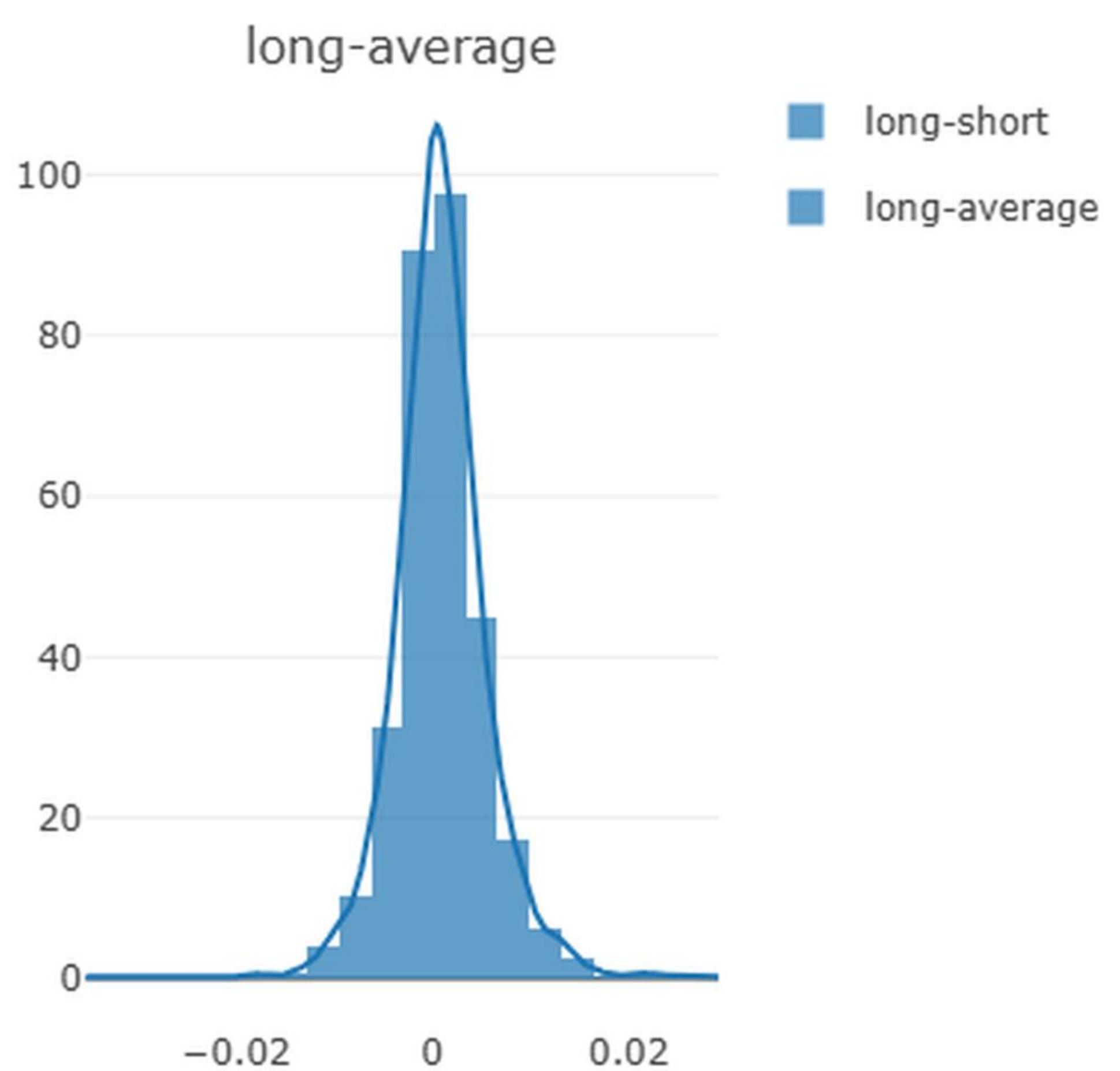
### Cumulative Return



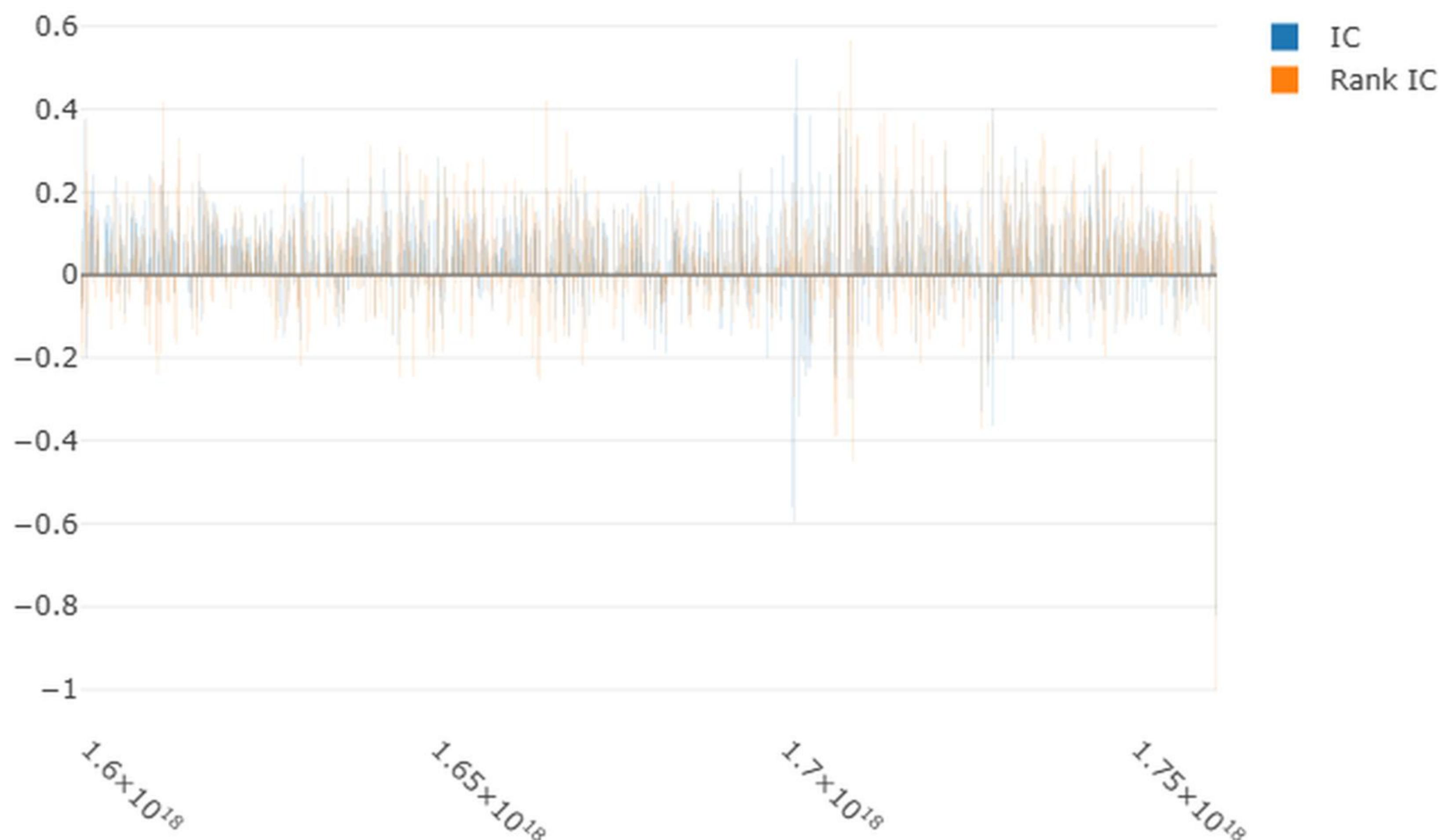
long-short



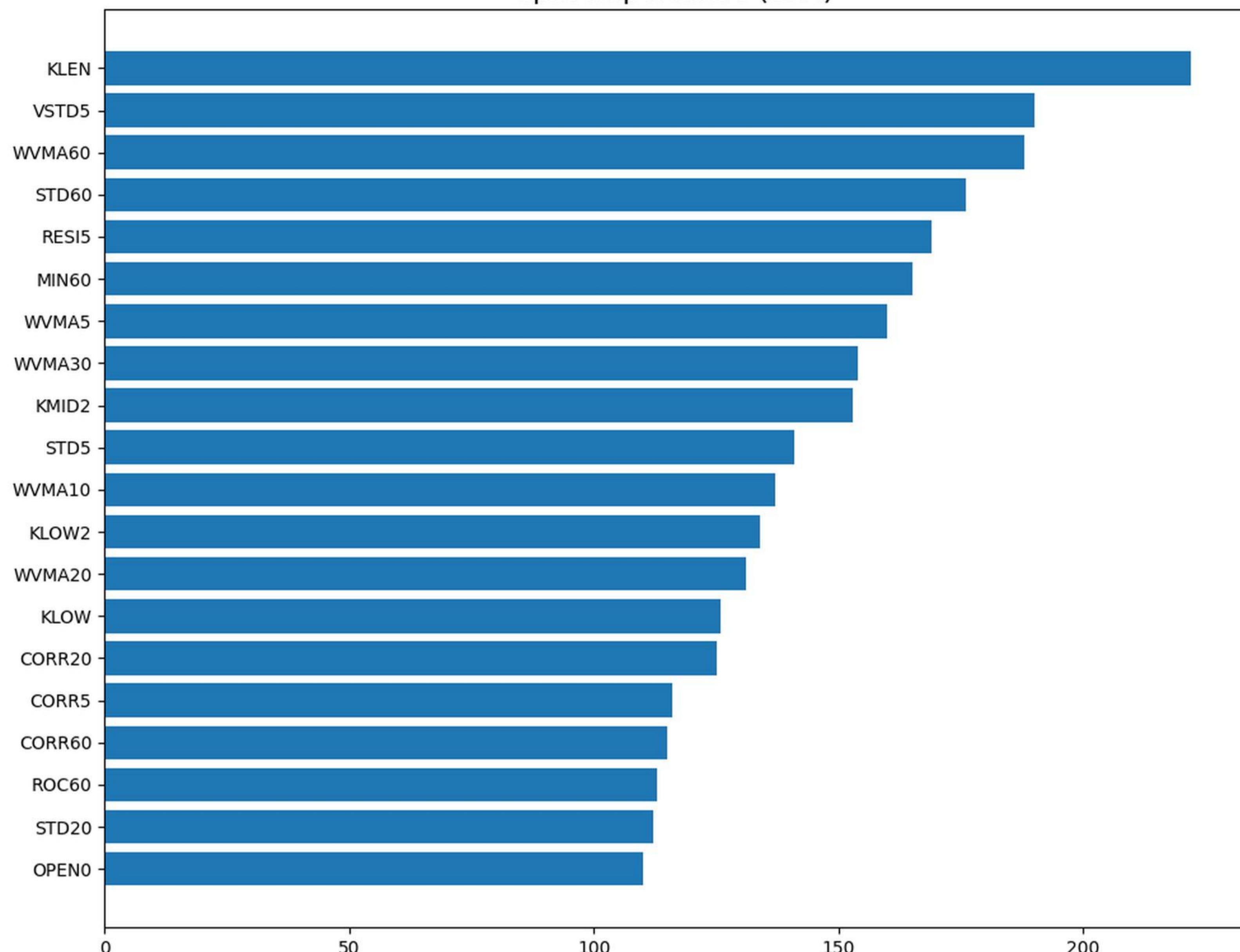
long-average



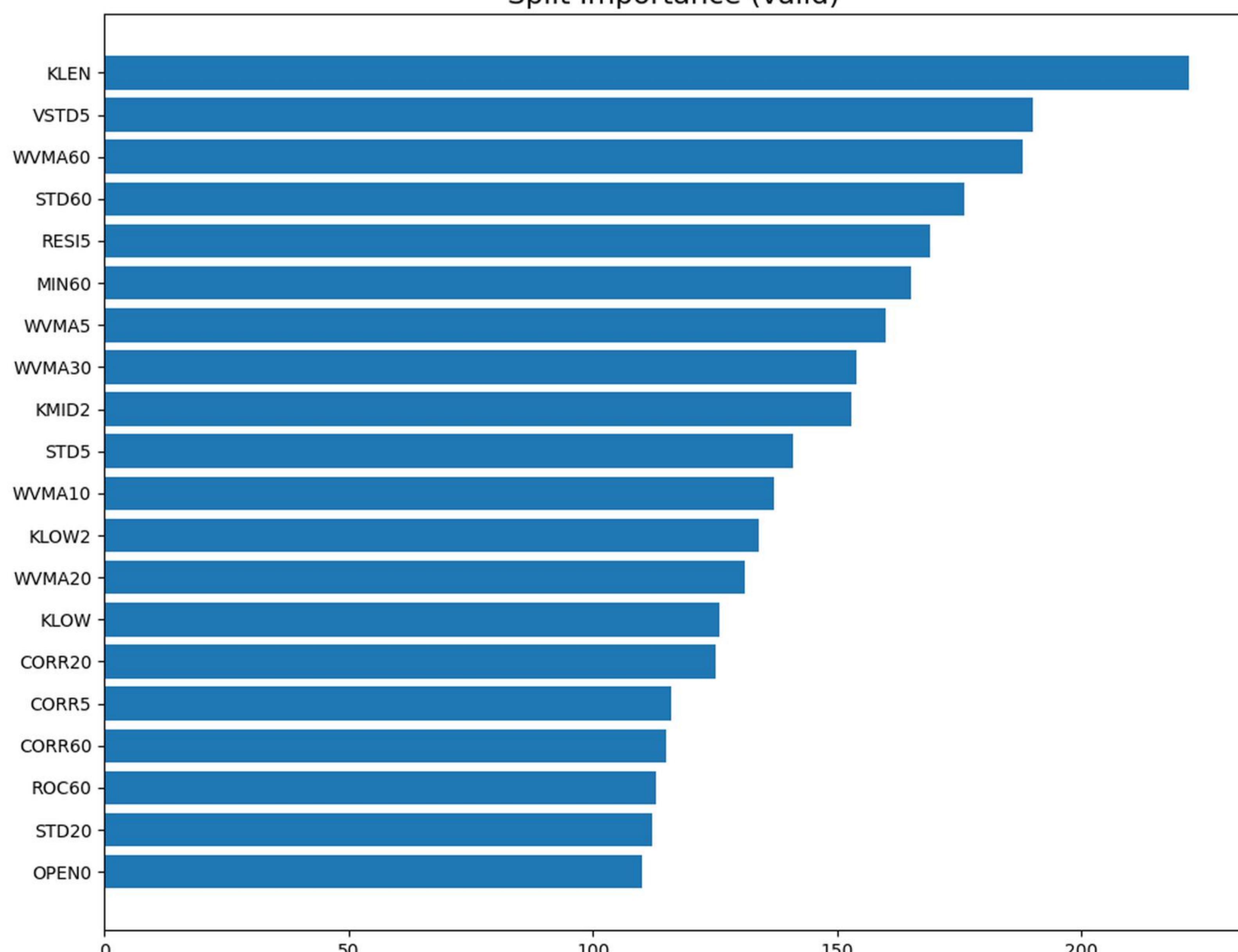
## Information Coefficient (IC)



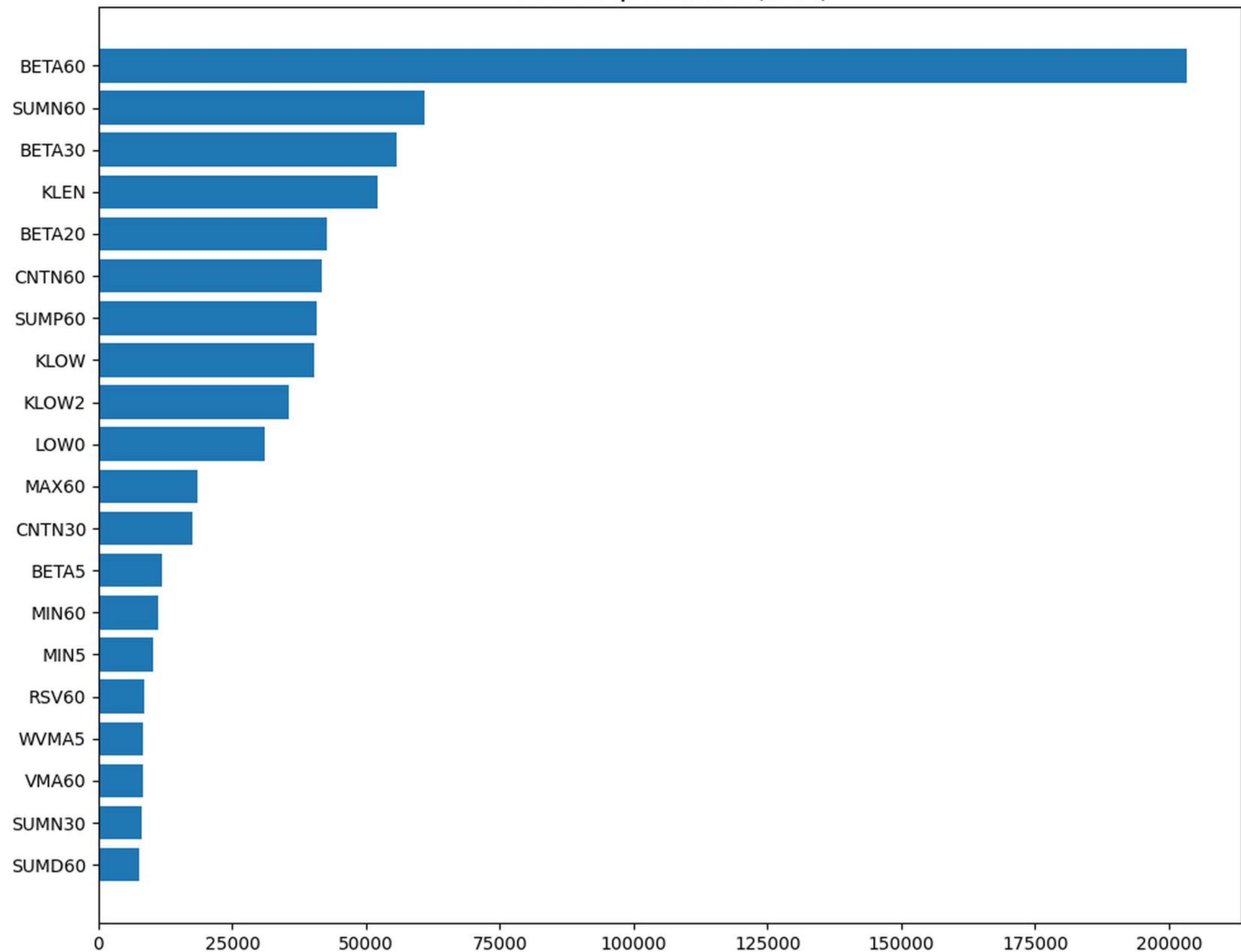
Split Importance (test)



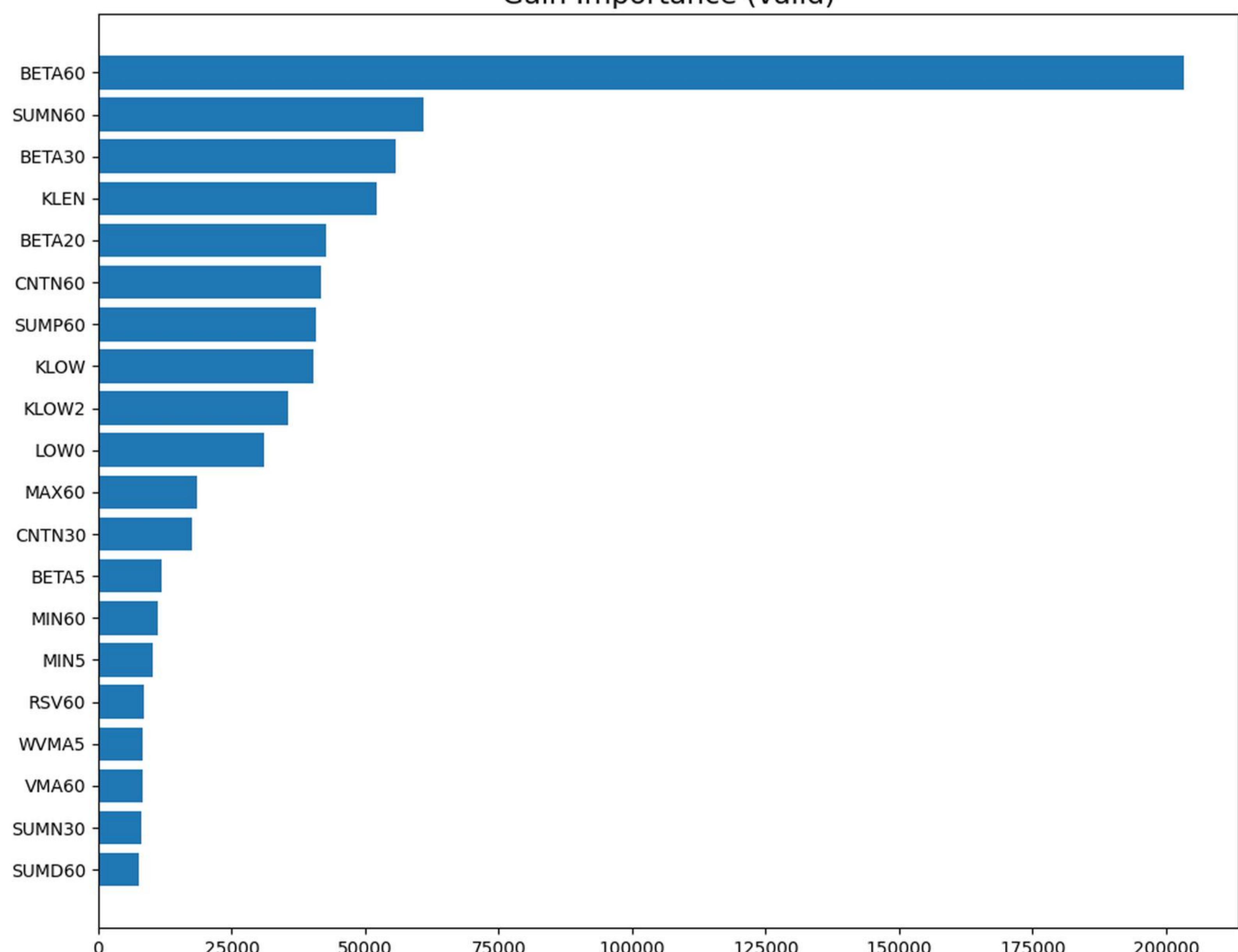
Split Importance (valid)



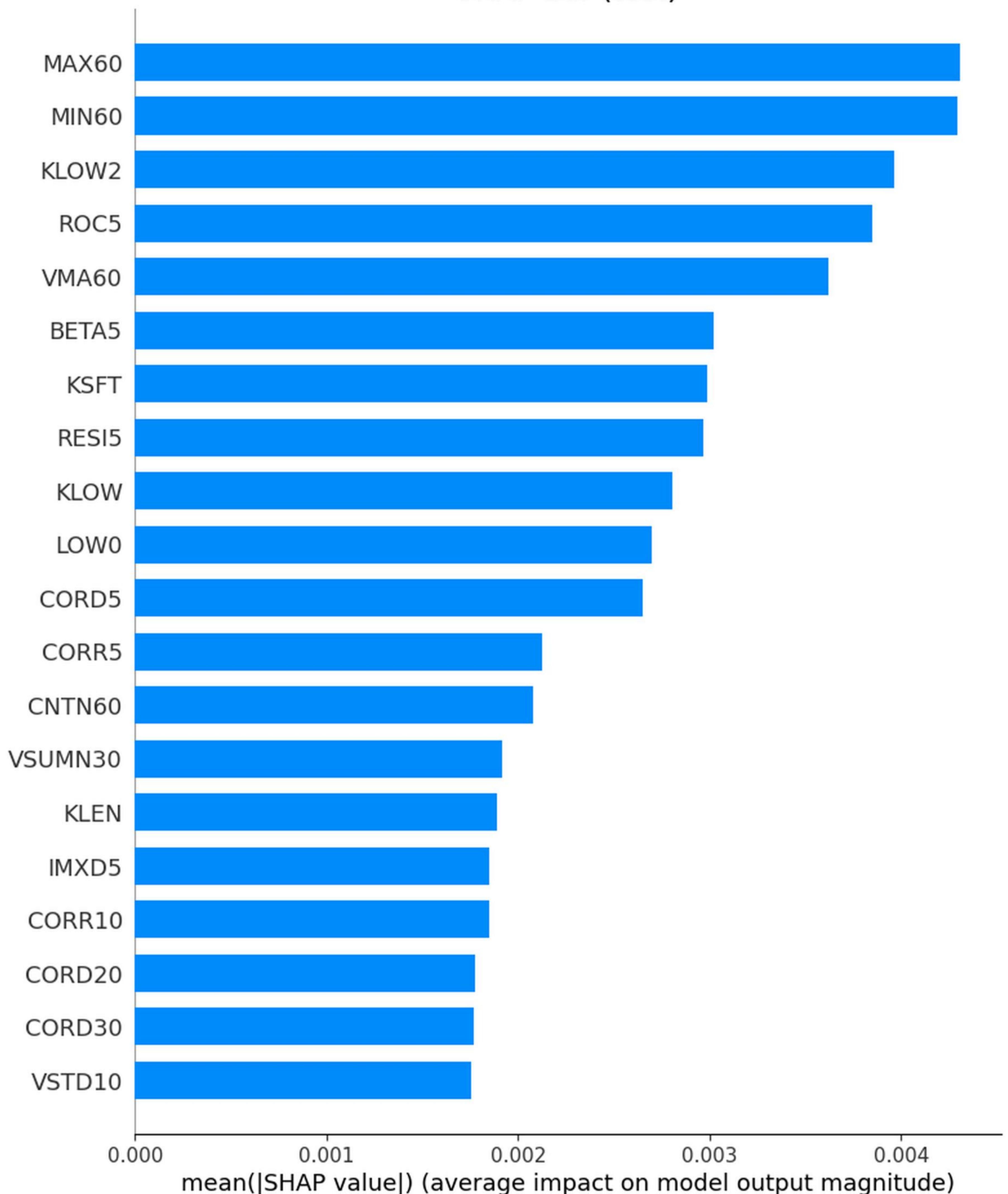
Gain Importance (test)



Gain Importance (valid)



SHAP Bar (test)



SHAP Bar (valid)

