

In [31]:

```
import seaborn as sns
import matplotlib.pyplot as plt
import pandas as pd
import pickle
```

In [34]:

```
sns.set_style(style='darkgrid')
```

In [32]:

```
def load_data(f_path):
    with open(f_path, 'rb') as f:
        return pickle.load(f)
```

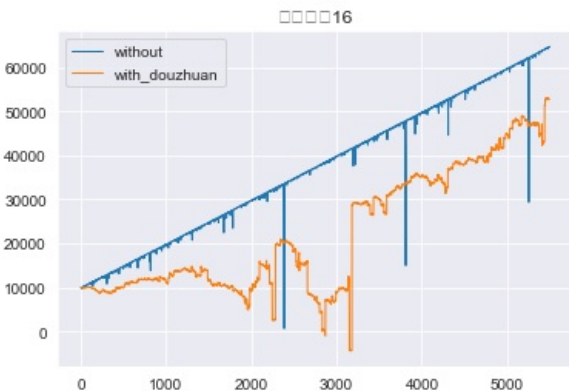
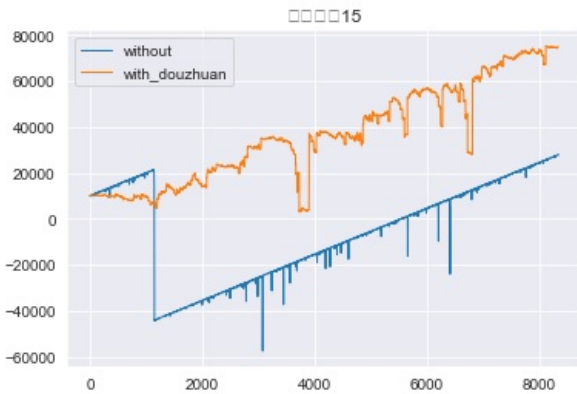
In [33]:

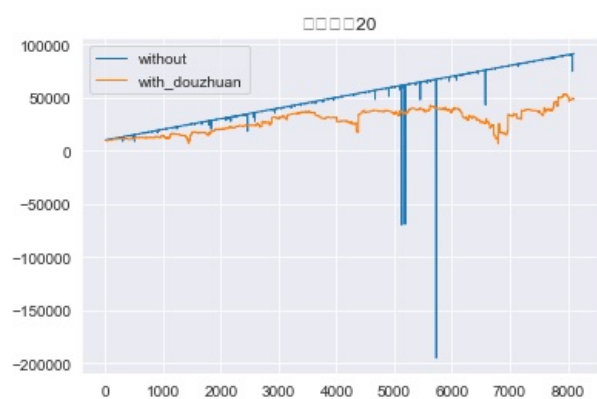
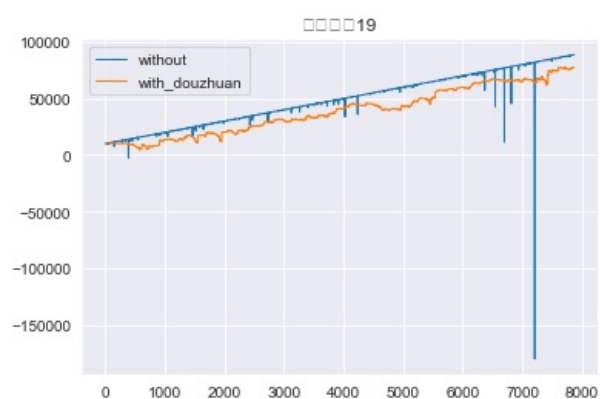
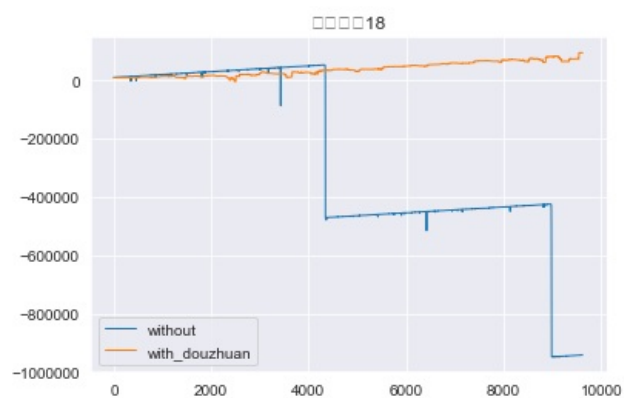
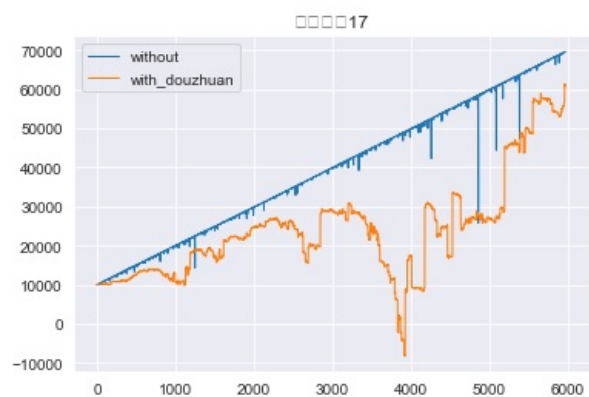
```
w = {}
wo = {}
for i in range(15,26):
    w[i] = load_data('K100A5with%d.json'%i)
    wo[i] = load_data('without%d.json'%i)
```

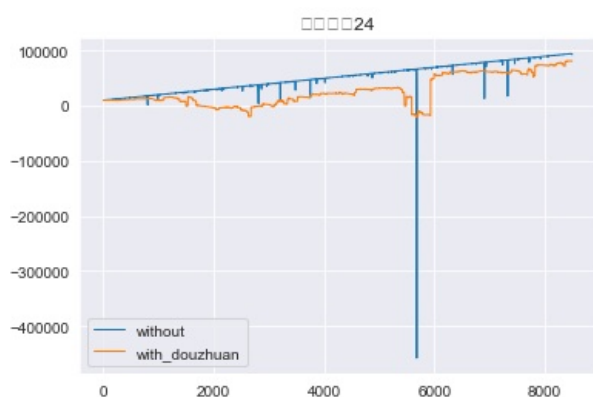
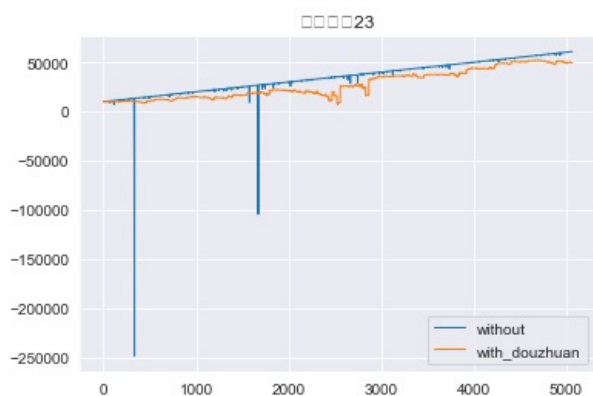
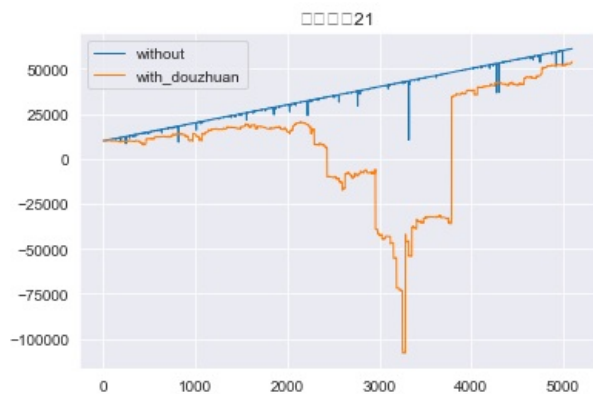
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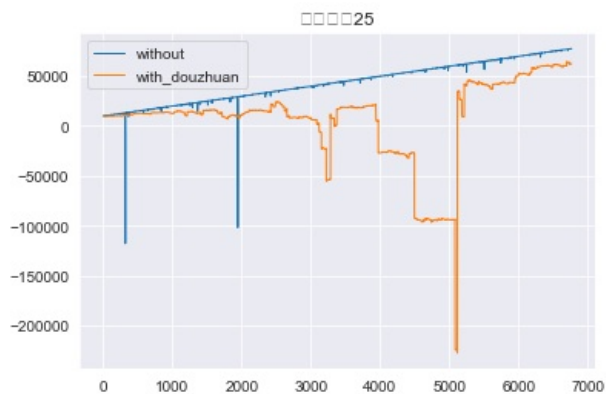
```
for i in range(15,26):
    min_bal_wo = min(list(map(lambda x:x['balance_c'], wo[i])))
    min_bal_w = min(list(map(lambda x:x['balance_c'], w[i])))
    min_bal = min(min_bal_wo, min_bal_w)
    plt.plot(sum(map(lambda x:x['balance'][:min_bal] ,wo[i]))/len(wo[i]), linewidth=1)

    plt.plot(sum(map(lambda x:x['balance'][:min_bal] ,w[i]))/len(w[i]), linewidth=1)
    plt.legend(labels=('without', 'with_douzhuang'))
    plt.title('最大加仓%d' % i)
    plt.show()
```





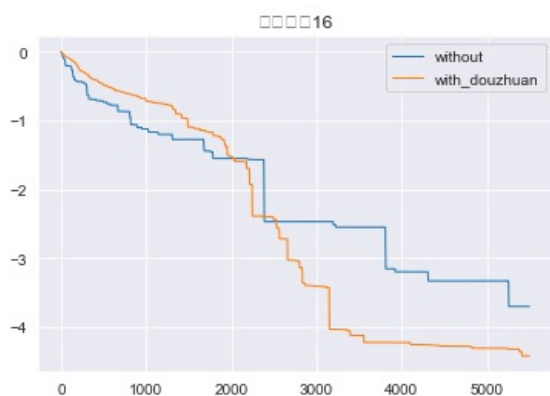
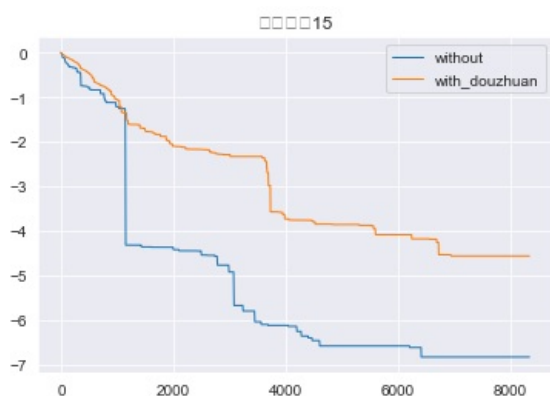




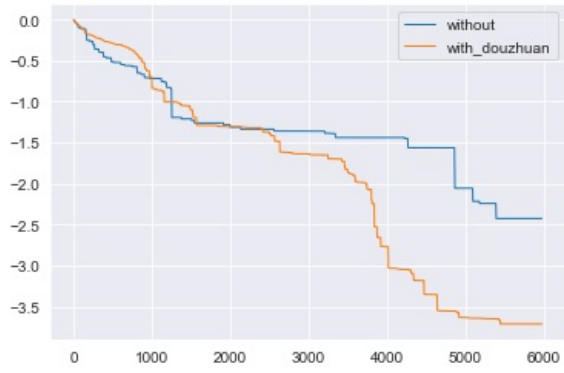
In [36]:

```
for i in range(15,26):
    min_bac_wo = min(list(map(lambda x:x['back_c'], wo[i])))
    min_bac_w = min(list(map(lambda x:x['back_c'], w[i])))
    min_bac = min(min_bac_wo, min_bac_w)
    plt.plot(sum(map(lambda x:x['back'][:min_bac], wo[i]))/len(wo[i]), linewidth=1)

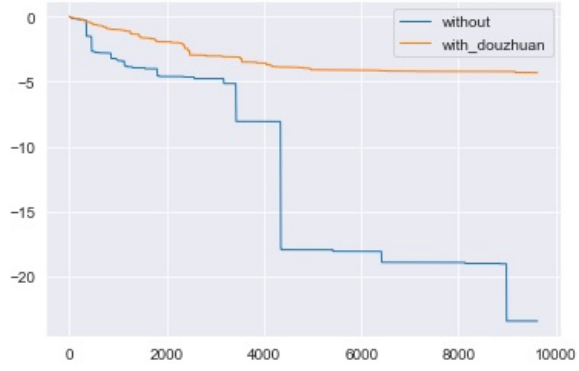
    plt.plot(sum(map(lambda x:x['back'][:min_bac], w[i]))/len(w[i]), linewidth=1)
    plt.legend(labels=('without', 'with_douzhuan'))
    plt.title('最大加仓%d' % i)
    plt.show()
```



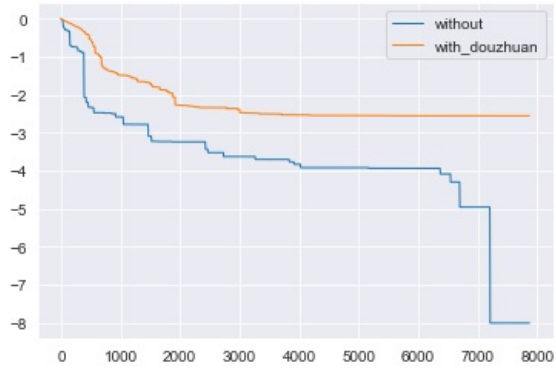
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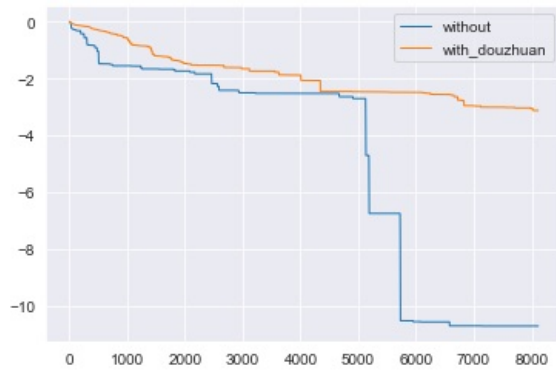
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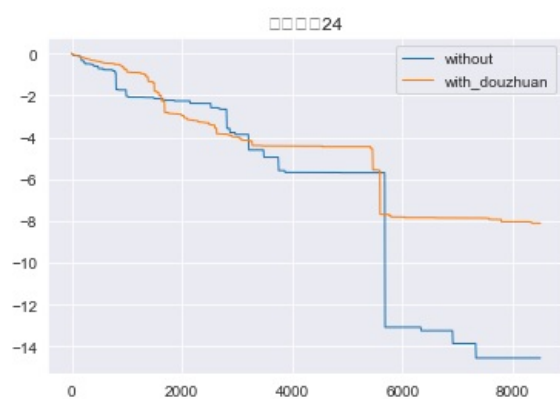
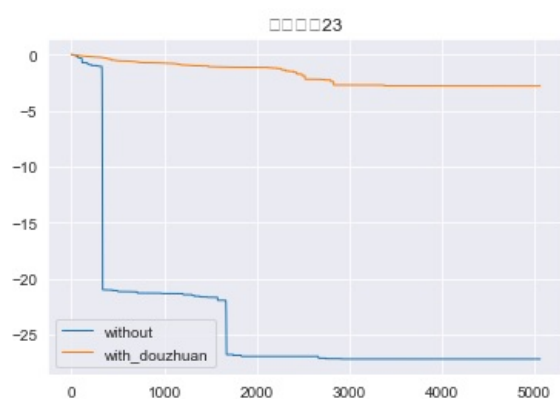
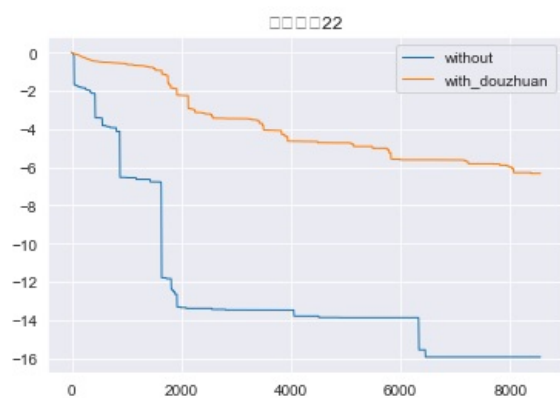
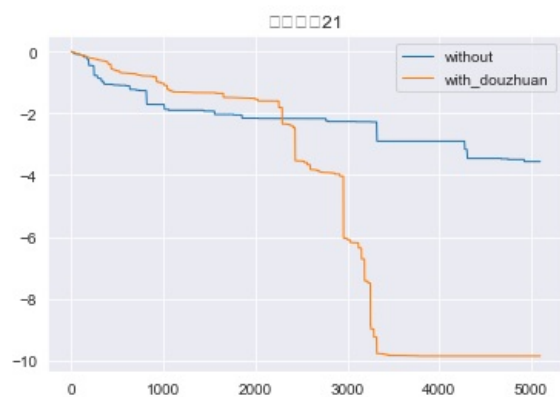


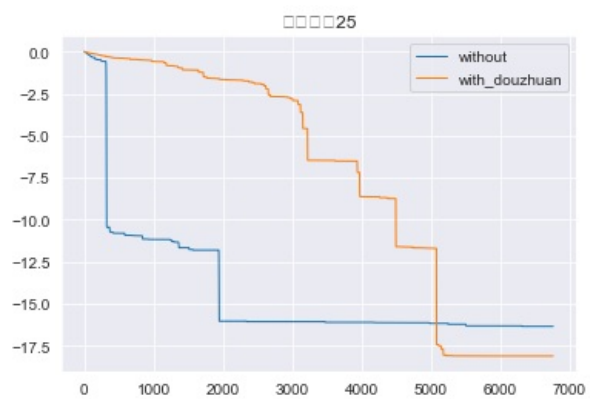
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In []: