

In [13]:

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

In [14]:

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

In [15]:

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

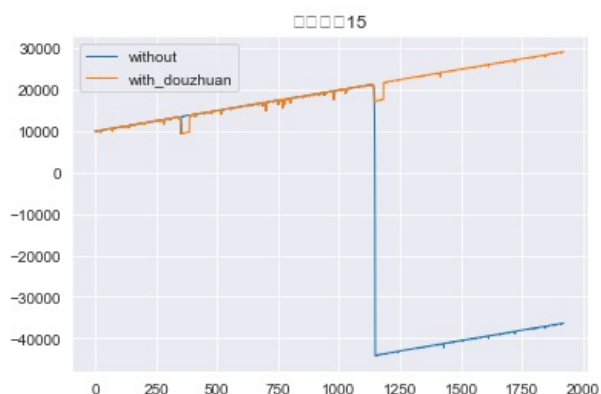
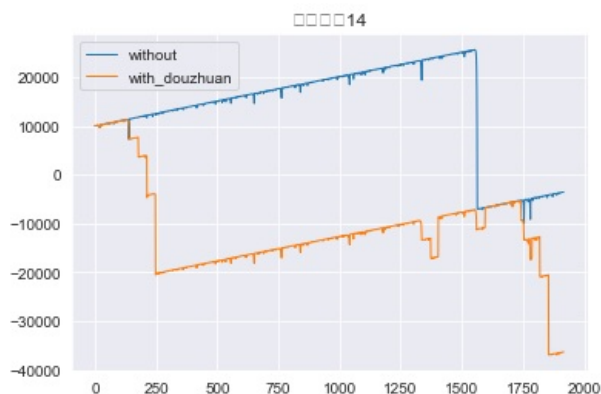
In [24]:

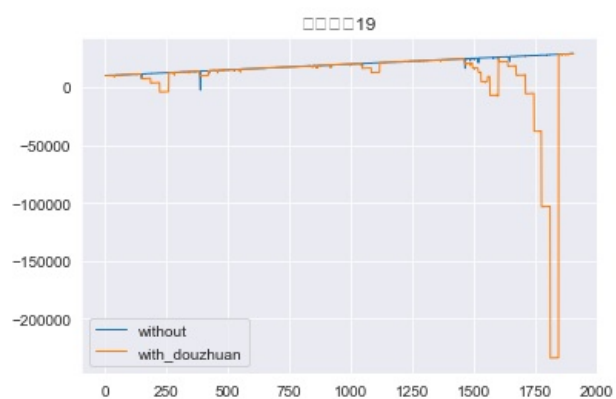
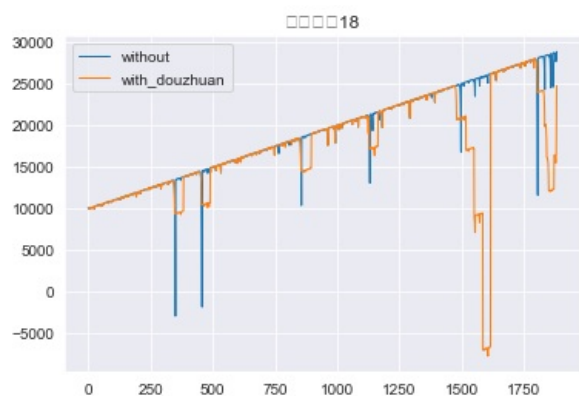
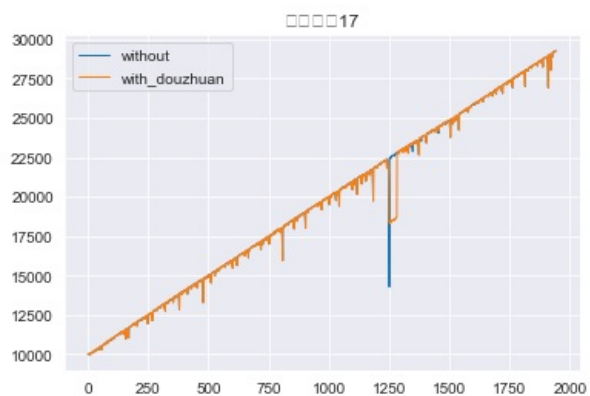
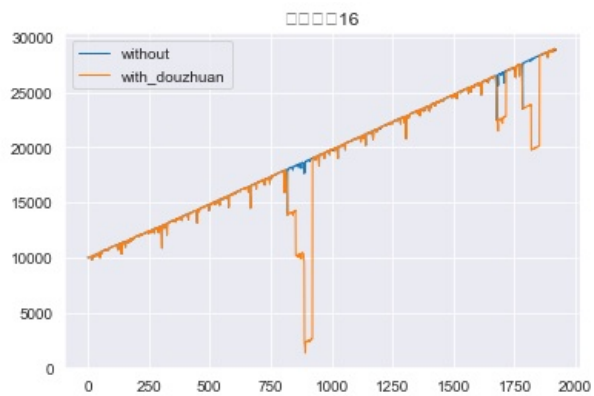
```
w = {}
wo = {}
for i in range(14, 25):
    w[i] = load_data('with%d.json'%i)
    wo[i] = load_data('without%d.json'%i)
```

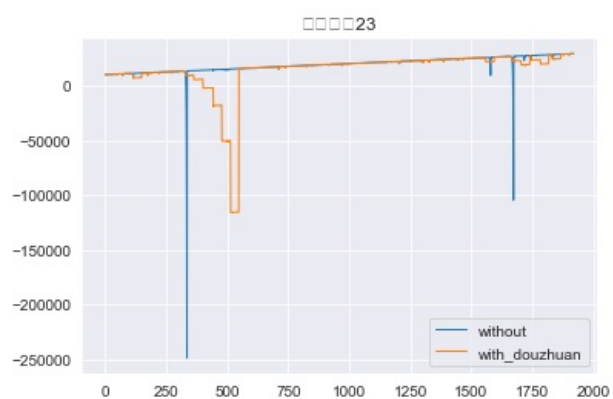
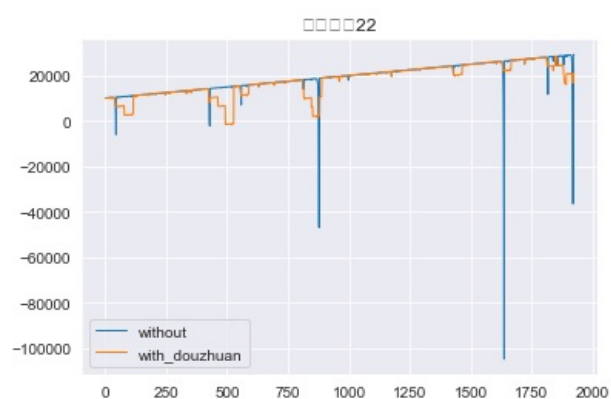
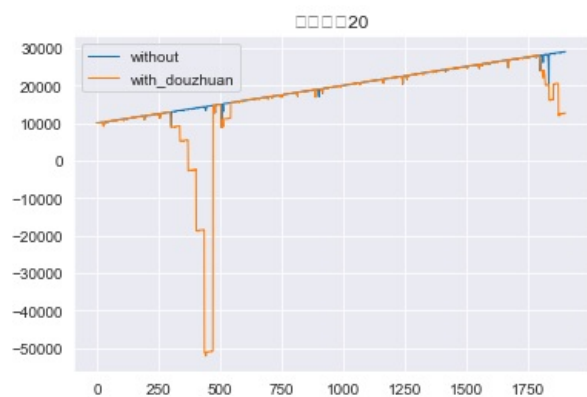
In [25]:

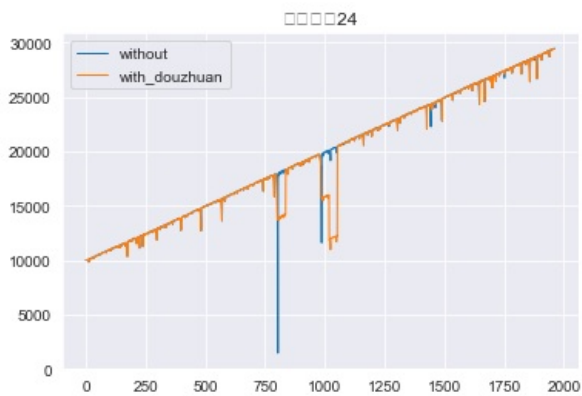
```
for i in range(14, 25):
    min_bal_wo = min(list(map(lambda x:x['balance_c'], wo[i])))
    min_bal_w = min(list(map(lambda x:x['balance_c'], w[i])))
    min_bal = min(min_bal_wo, min_bal_w)
    plt.plot(sum(map(lambda x:x['balance'][:min_bal] ,wo[i]))/len(wo[i]), linewidth=1)

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





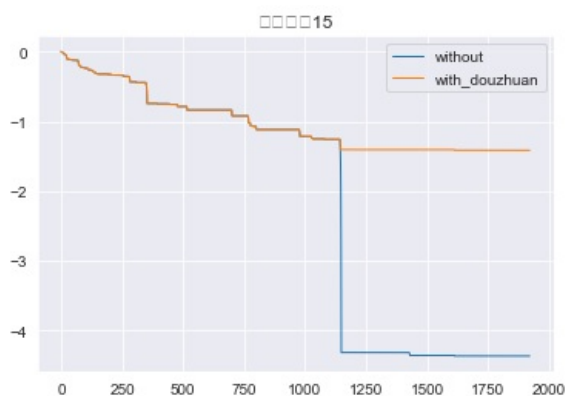
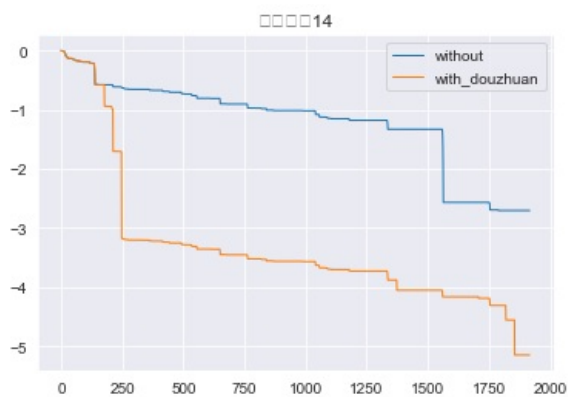


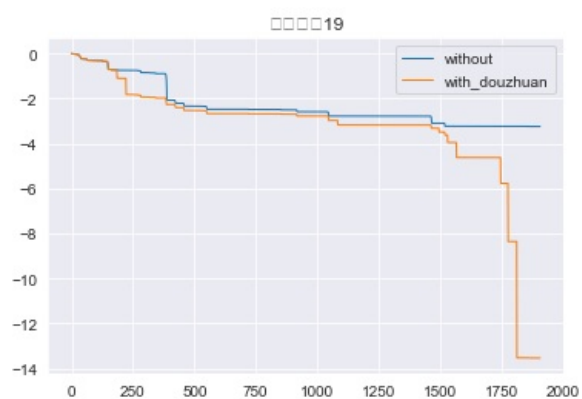
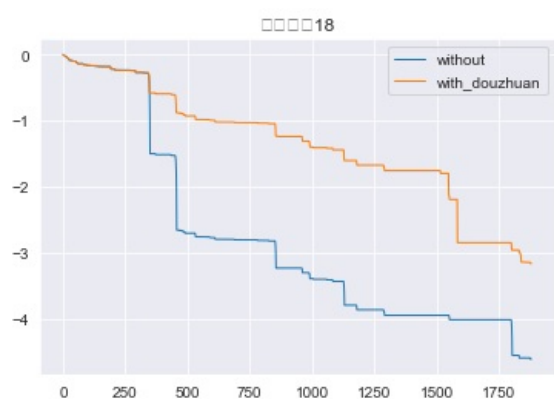
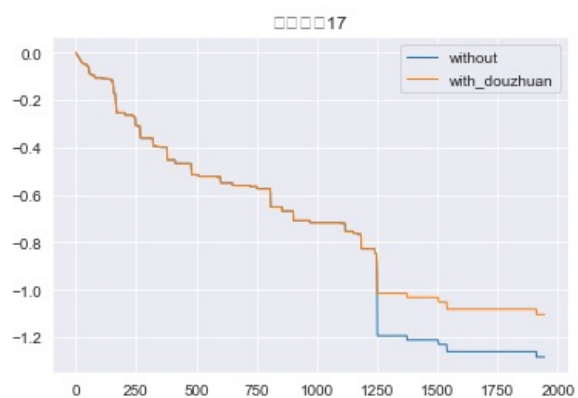
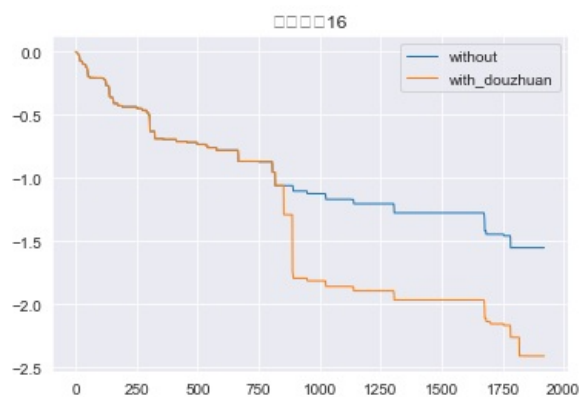


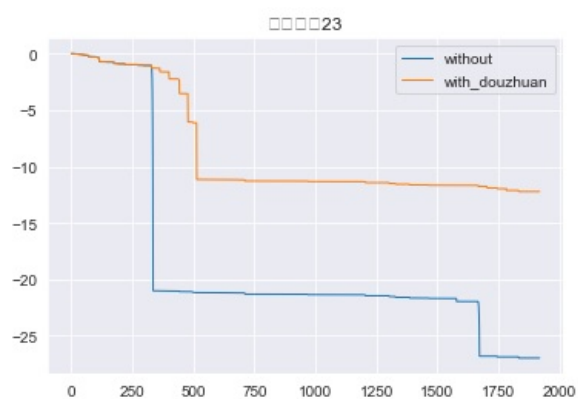
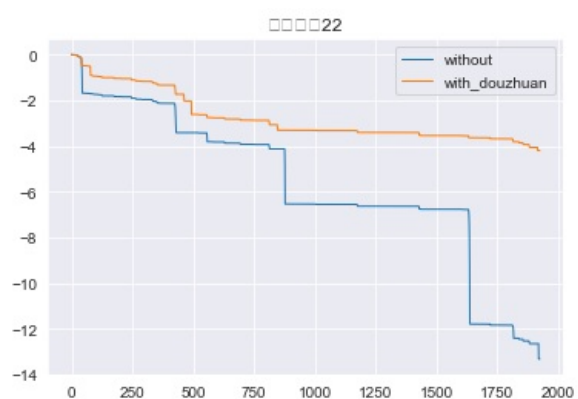
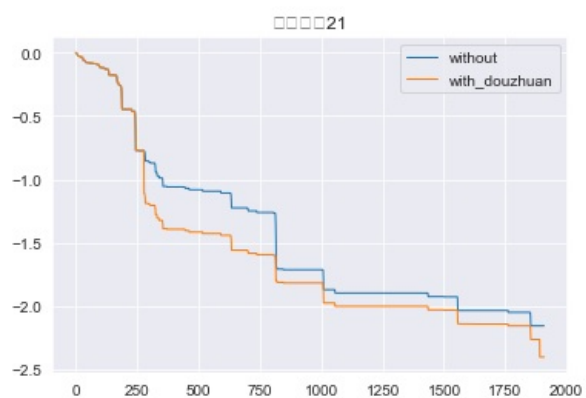
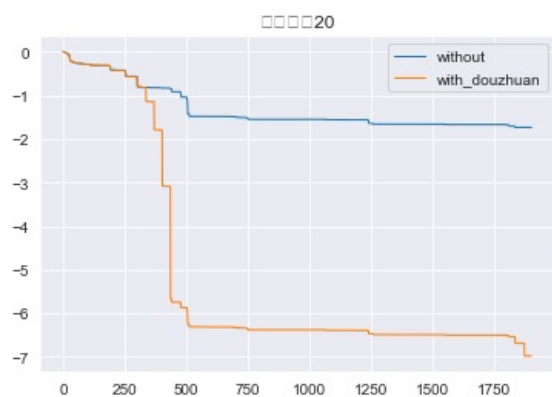
In [26]:

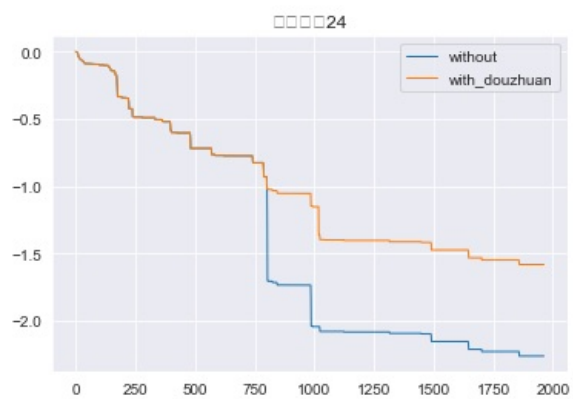
```
for i in range(14, 25):
    min_bac_wo = min(list(map(lambda x:x['back_c'], wo[i])))
    min_bac_w = min(list(map(lambda x:x['back_c'], w[i])))
    min_bac = min(min_bac_wo, min_bac_w)
    plt.plot(sum(map(lambda x:x['back'][:min_bac], wo[i]))/len(wo[i]), linewidth=1)

    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()
```









In [ ]: