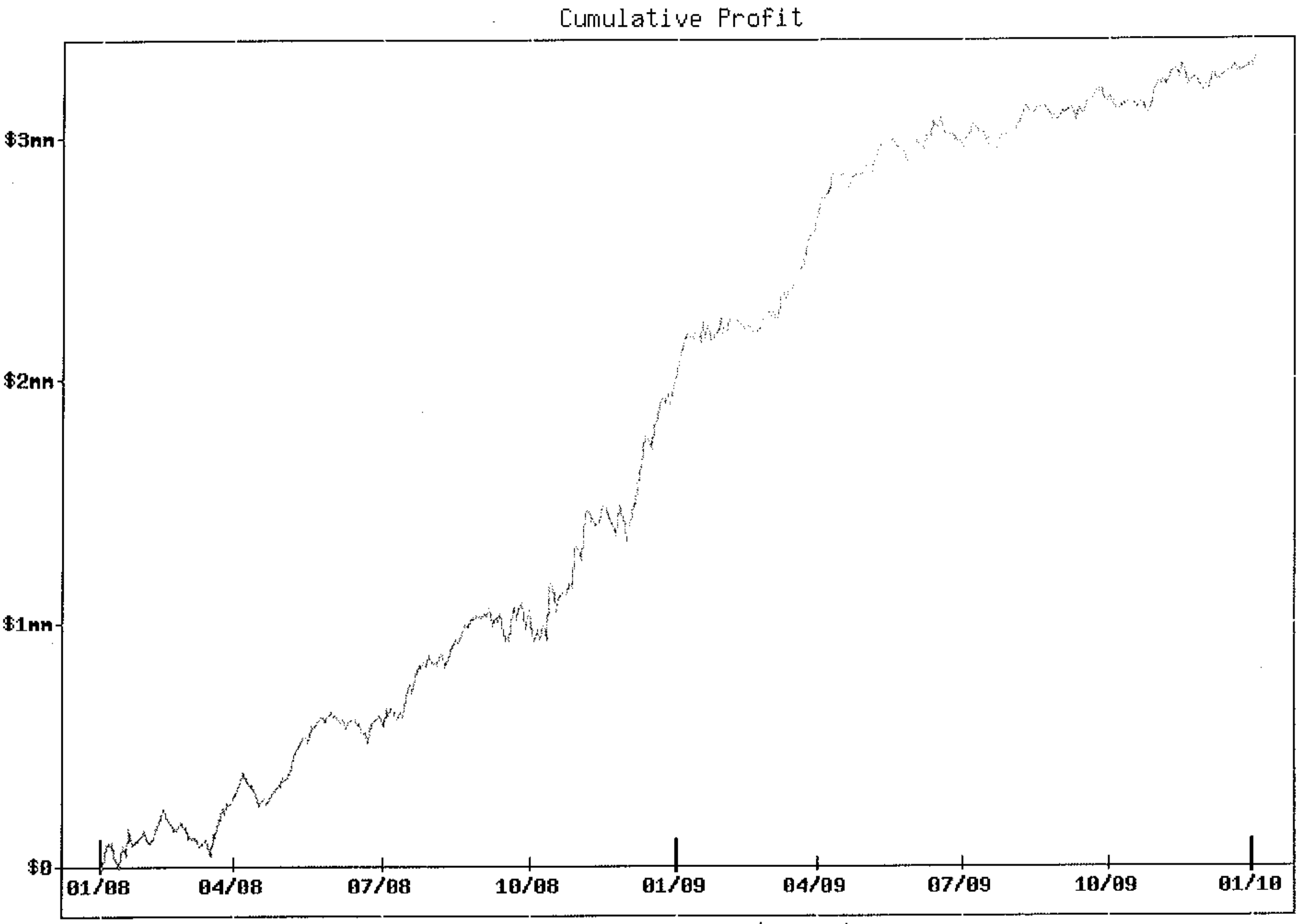
~~Control~~ Result ? skew : -k

WebSim

Logs | Home |

Results generated on Thu Jan 7 22:01:44 2010, last simulated on 20100105

| Simulation ID (bday ) | Category | Expression | Delay | Universe | Region | Decay | Trunc Max % | Max Chains | Neutralization |
|---|---|---|---|---|---|---|---|---|---|
| 2pkyydGlnSj7a1262919703 | price_reversion | stddev( delta(log(high-low),1), 5) > stddev( delta(log(high-low),1), 50)? Ts_skewness(returns,10)- ts_skewness(returns,50) : Call_i(Call_i(-k , k, (6*(n+1)*sum(close, n) - 12*Sum_i(i*Delay(close,i), i, 1, n, 1) ) / (n^3 - n) ) , n, 4 ) | 1 | TOP3000 | USA | 20 | 0 | 0 | subindustry |




stable IR

| year | booksize | pnl | ann. return | information ratio | max drawdown* | % profitable days | daily turnover | profit per $ traded |
|---|---|---|---|---|---|---|---|---|
| 2008 | 2.0E7 | 2.00E6 | 19.98% | 3.41 | 2.01% | 57.20% | 19.81% | 0.20 ¢ |
| 2009 | 2.0E7 | 1.29E6 | 12.84% | 3.53 | 1.55% | 58.73% | 18.86% | 0.14 ¢ |
| 2010 | 2.0E7 | 26.86E3 | 33.57% | 10.18 | 0.07% | 50.00% | 15.85% | 0.42 ¢ |
| 2008 - 2010 | 2.0E7 | 3.32E6 | 16.47% | 3.37 | 2.01% | 57.94% | 19.32% | 0.17 ¢ |
| Submit for Production | | | | | | | | |

* max drawdown is calculated as the percentage of the largest loss against book size

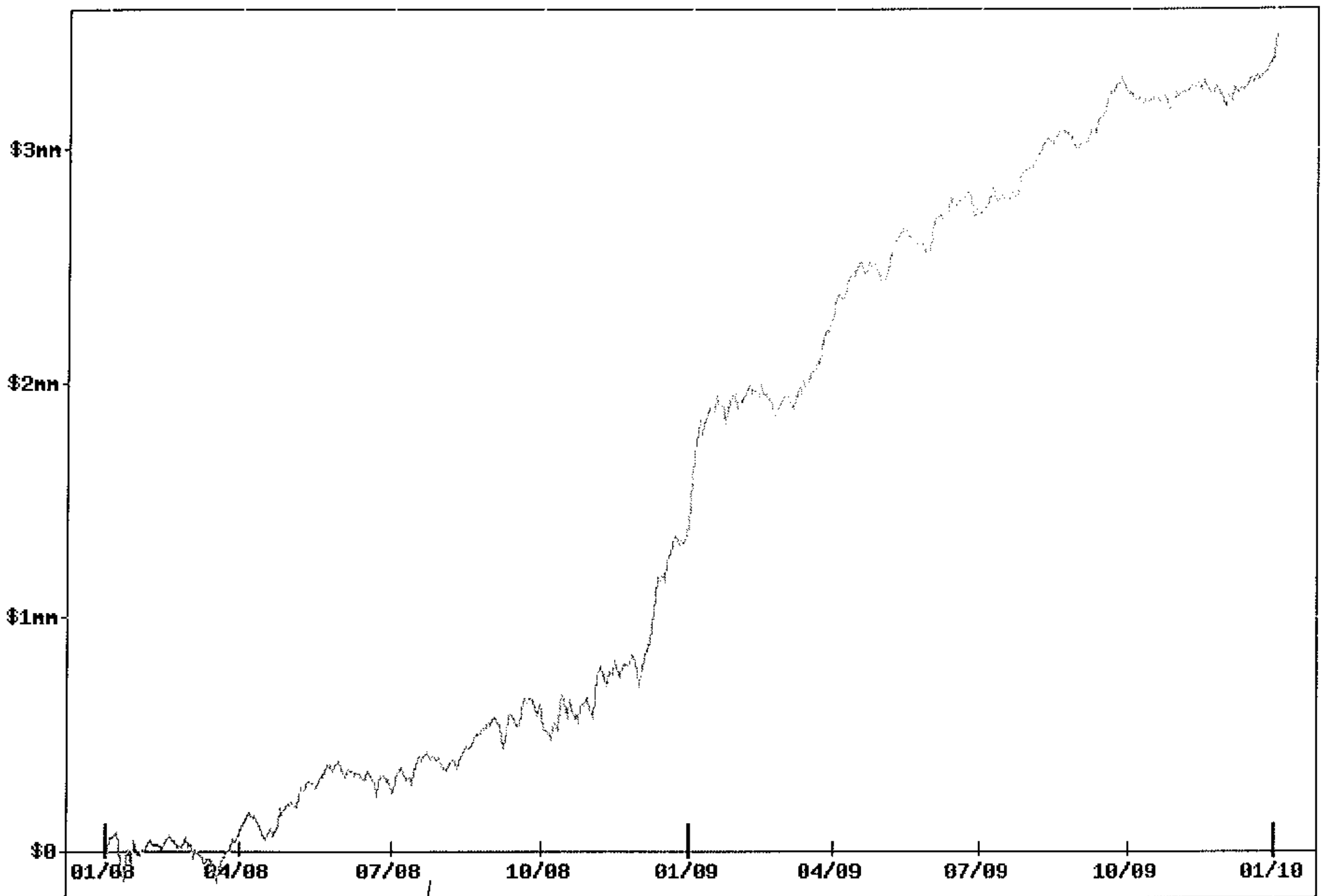
WebSim Result ? skew : -k

Logs | Home |

Results generated on Thu Jan 7 21:07:38 2010, last simulated on 20100105

| Simulation ID (bday ) | Category | Expression | Delay | Universe | Region | Decay | Trunc Max % | Max Chains | Neutralization |
|---|---|---|---|---|---|---|---|---|---|
| 2pkyydGlnSj7a1262916458 | price_reversion | Call_i( Call_i( stddev(log(1+returns),5) > stddev (log(1+returns) , 50) ? Ts_skewness(returns,5)-ts_skewness(returns,50) :-k , k, (6*(n+1)*sum(close, n) - 12*Sum_i(i*Delay(close,i), i, 1, n, 1) ) / (n^3 - n) ) , n, 4 ) | 1 | TOP3000 | USA | 20 | 0 | 0 | subindustry |

Cumulative Profit



skew - ave
2.49

~~higher than~~ -k = 0.50

| year | booksize | pnl | ann. return | information ratio | max drawdown* | % profitable days | daily turnover | profit per $ traded |
|---|---|---|---|---|---|---|---|---|
| 2008 | 2.0E7 | 1.39E6 | 13.91% | 2.53 | 2.15% | 52.40% | 21.41% | 0.13 ¢ |
| 2009 | 2.0E7 | 2.00E6 | 19.84% | 4.32 | 1.34% | 61.11% | 21.38% | 0.19 ¢ |
| 2010 | 2.0E7 | 89.90E3 | 112.38% | 48.50 | NaN | 100.00% | 18.76% | 1.20 ¢ |
| 2008 - 2010 | 2.0E7 | 3.48E6 | 17.27% | 3.40 | 2.15% | 56.94% | 21.39% | 0.16 ¢ |
| Submit for Production | | | | | | | | |

* max drawdown is calculated as the percentage of the largest loss against book size

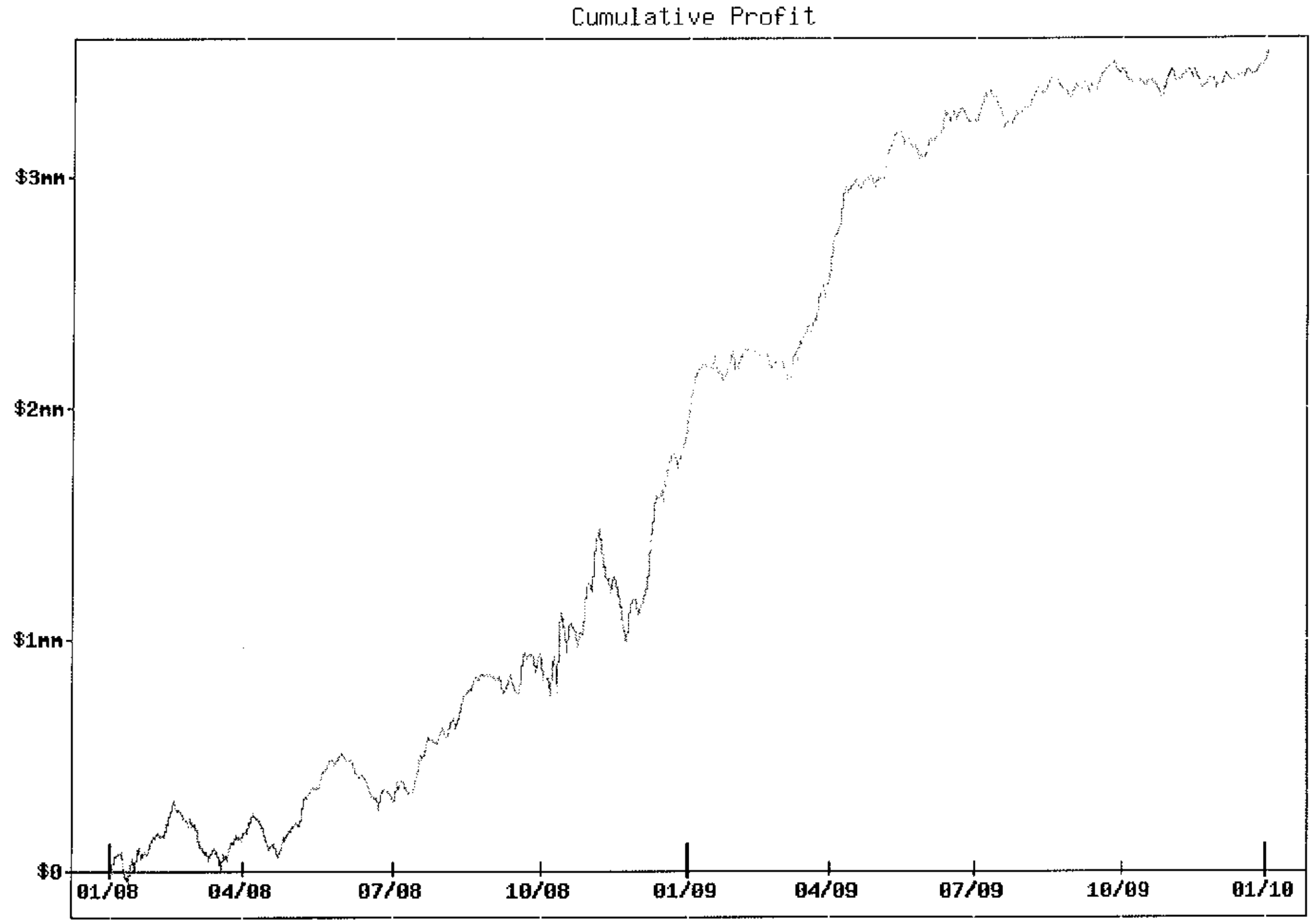
Result

WebSim

Logs | Home |

Results generated on Thu Jan 7 20:56:27 2010, last simulated on 20100105

| Simulation ID (bday ) | Category | Expression | Delay | Universe | Region | Decay | Trunc Max % | Max Chains | Neutralization |
|---|---|---|---|---|---|---|---|---|---|
| 2f9NUp40MRY4B1262915787 | price_reversion | delta( log(high-low), 1)>0?Ts_skewness(returns,10)-ts_skewness(~~returns,50~~) : Call_i(Call_i(-k , k, (6*(n+1)*sum(close, n) - 12*Sum_i(i*Delay(close,i), i, 1, n, 1) ) / (n^3 - n) ) , n, 4 ) | 1 | TOP3000 | USA | 20 | 0 | 0 | subindustry |




>2.49

-k: 4.54

| year | booksize | pnl | ann. return | information ratio | max drawdown* | % profitable days | daily turnover | profit per $ traded |
|---|---|---|---|---|---|---|---|---|
| 2008 | 2.0E7 | 1.90E6 | 19.04% | 2.59 | 4.97% | 53.60% | 22.98% | 0.17 ¢ |
| 2009 | 2.0E7 | 1.59E6 | 15.79% | 3.55 | 1.63% | 59.13% | 22.00% | 0.14 ¢ |
| 2010 | 2.0E7 | 44.27E3 | 55.34% | 22.83 | NaN | 100.00% | 17.80% | 0.62 ¢ |
| 2008 - 2010 | 2.0E7 | 3.54E6 | 17.56% | 2.90 | 4.97% | 56.55% | 22.47% | 0.16 ¢ |

Submit for Production

* max drawdown is calculated as the percentage of the largest loss against book size

Control

? 0: skew

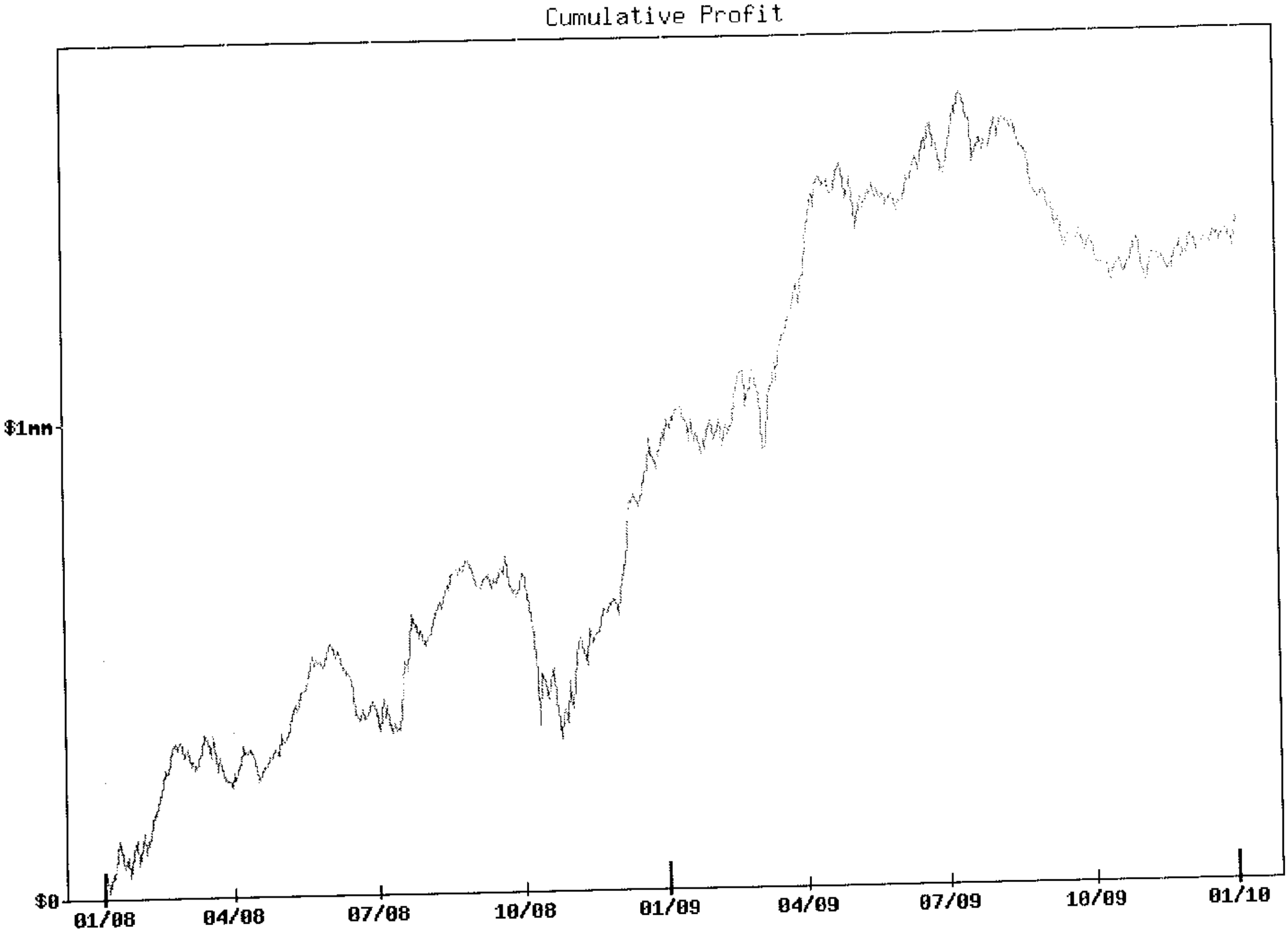
WebSim

Logs | Home |

Results generated on Fri Jan 8 00:27:00 2010, last simulated on 20100106

| Simulation ID (bday ) | Category | Expression | Delay | Universe | Region | Decay | Trunc Max % | Max Chains | Neutralization |
|---|---|---|---|---|---|---|---|---|---|
| NOT SAVED | price_reversion | stddev( delta(log(high-low),1), 5) > stddev( delta(log(high-low),1), 50) ? 0:(ts_skewness(returns,10)-ts_skewness(returns,50)) | 1 | TOP3000 | USA | 20 | 0 | 0 | subindustry |

Minimum sharpe not achieved (1.64 < 2.5)




| year | booksize | pnl | ann. return | information ratio | max drawdown* | % profitable days | daily turnover | profit per $ traded |
|---|---|---|---|---|---|---|---|---|
| 2008 | 2.0E7 | 948.38E3 | 9.52% | 2.15 | 3.87% | 54.22% | 14.69% | 0.13 ¢ |
| 2009 | 2.0E7 | 413.73E3 | 4.10% | 1.02 | 4.05% | 52.78% | 14.84% | 0.06 ¢ |
| 2010 | 2.0E7 | 34.41E3 | 28.68% | 7.21 | 0.24% | 66.67% | 13.85% | 0.41 ¢ |
| 2008 - 2010 | 2.0E7 | 1.40E6 | 6.93% | 1.64 | 4.05% | 53.57% | 14.76% | 0.09 ¢ |

* max drawdown is calculated as the percentage of the largest loss against book size

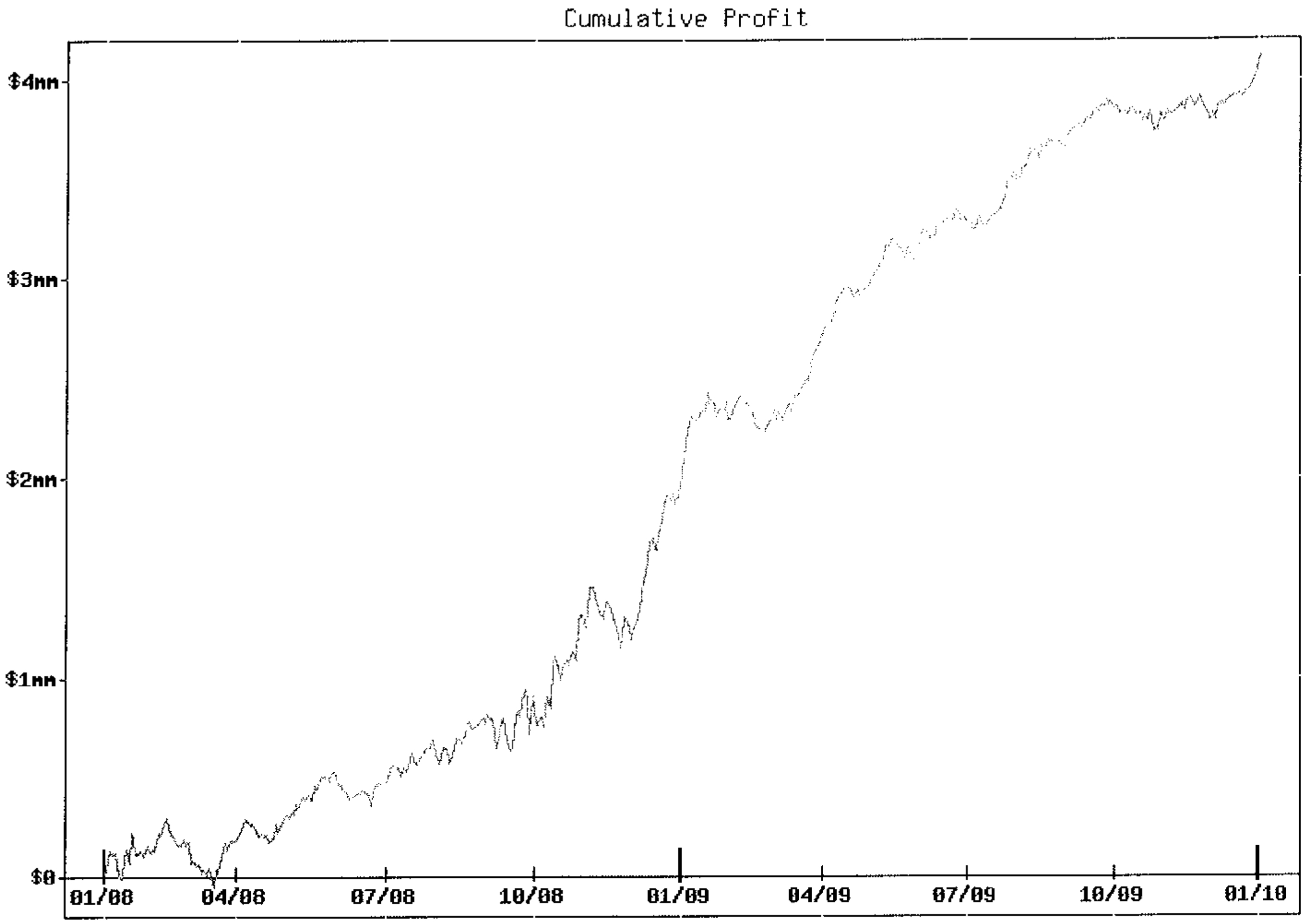
Control ? 0 : -k

WebSim

Logs | Home |

Results generated on Thu Jan 7 22:15:07 2010, last simulated on 20100105

| Simulation ID (bday ) | Category | Expression | Delay | Universe | Region | Decay | Trunc Max % | Max Chains | Neutralization |
|---|---|---|---|---|---|---|---|---|---|
| 2pkyydGlnSj7a1262920507 | price_reversion | stddev( delta(log(high-low),1), 5) > stddev( delta(log(high-low),1), 50)? 0 : Call_i(Call_i(-k , k, (6*(n+1)*sum(close, n) - 12*Sum_i(i*Delay(close,i), i, 1, n, 1) ) / (n^3 - n) ) , n, 4 ) | 1 | TOP3000 | USA | 20 | 0 | 0 | subindustry |




| year | booksize | pnl | ann. return | information ratio | max drawdown* | % profitable days | daily turnover | profit per $ traded |
|---|---|---|---|---|---|---|---|---|
| 2008 | 2.0E7 | 1.97E6 | 19.66% | 2.60 | 3.43% | 54.80% | 22.90% | 0.17 ¢ |
| 2009 | 2.0E7 | 2.06E6 | 20.47% | 4.47 | 1.95% | 59.92% | 22.69% | 0.18 ¢ |
| 2010 | 2.0E7 | 80.98E3 | 101.23% | 44.47 | NaN | 100.00% | 16.65% | 1.22 ¢ |
| 2008 - 2010 | 2.0E7 | 4.11E6 | 20.39% | 3.27 | 3.43% | 57.54% | 22.77% | 0.18 ¢ |
| Submit for Production | | | | | | | | |

* max drawdown is calculated as the percentage of the largest loss against book size

White control. ? 0 : -k

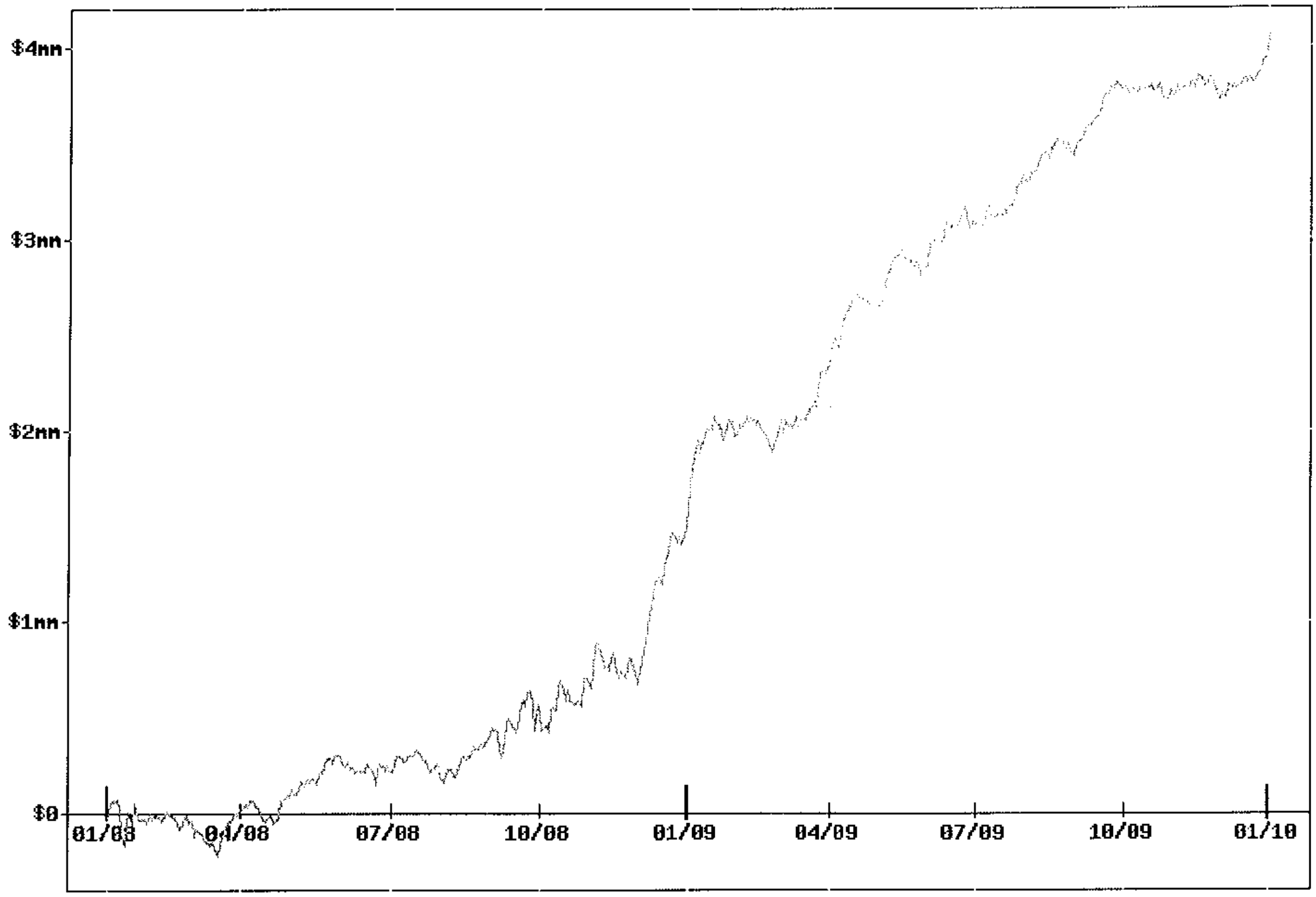
# WebSim

Logs | Home |

Results generated on Thu Jan 7 21:53:41 2010, last simulated on 20100105

| Simulation ID (bday ) | Category | Expression | Delay | Universe | Region | Decay | Trunc Max % | Max Chains | Neutralization |
|---|---|---|---|---|---|---|---|---|---|
| 2f9NUp40MRY4B1262919220 | price_reversion | Call_i( Call_i( stddev(log(1+returns),5) > stddev (log(1+returns) , 50) ? 0:-k , k, (6*(n+1)*sum(close, n) - 12*Sum_i(i*Delay(close,i), i, 1, n, 1) ) / (n^3 - n) ) , n, 4 ) | 1 | TOP3000 | USA | 20 | 0 | 0 | subindustry |

Cumulative Profit




| year | booksize | pnl | ann. return | information ratio | max drawdown* | % profitable days | daily turnover | profit per $ traded |
|---|---|---|---|---|---|---|---|---|
| 2008 | 2.0E7 | 1.50E6 | 15.04% | 2.24 | 3.05% | 53.60% | 22.19% | 0.14 ¢ |
| 2009 | 2.0E7 | 2.45E6 | 24.35% | 4.63 | 1.77% | 55.95% | 21.99% | 0.22 ¢ |
| 2010 | 2.0E7 | 102.63E3 | 128.29% | 27.59 | NaN | 100.00% | 17.72% | 1.45 ¢ |
| 2008 - 2010 | 2.0E7 | 4.06E6 | 20.14% | 3.33 | 3.05% | 54.96% | 22.07% | 0.18 ¢ |
| Submit for Production | | | | | | | | |

* max drawdown is calculated as the percentage of the largest loss against book size

Control ? Skew : 0

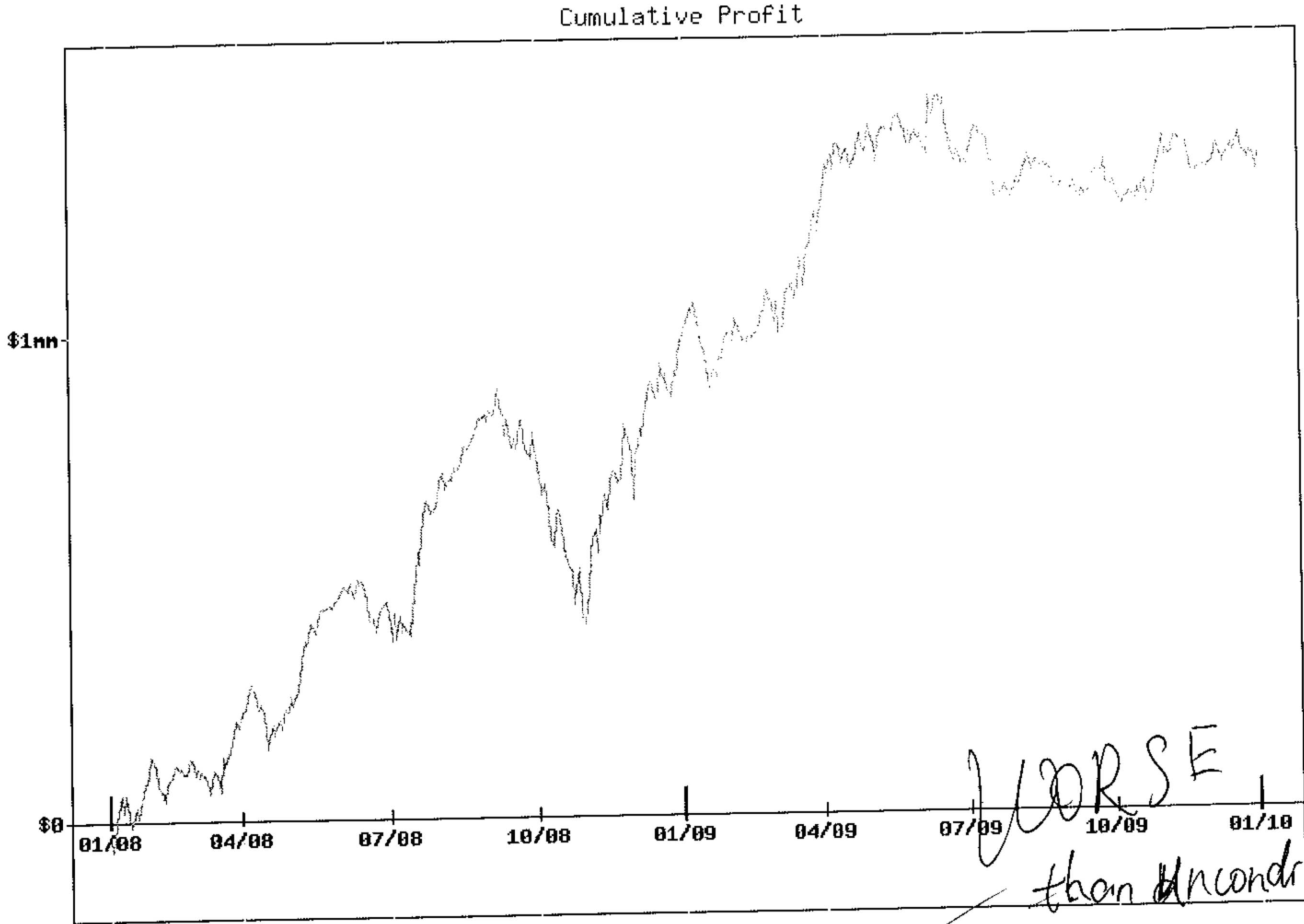
WebSim

Logs | Home |

Results generated on Thu Jan 7 22:27:07 2010, last simulated on 20100105

| Simulation ID (bday ) | Category | Expression | Delay | Universe | Region | Decay | Trunc Max % | Max Chains | Neutralization |
|---|---|---|---|---|---|---|---|---|---|
| NOT SAVED | price_reversion | stddev( delta(log(high-low),1), 5) > stddev( delta(log(high-low),1), 50)? Ts_skewness(log(1+returns),10)- ts_skewness(log(1+returns),50) : 0 | 1 | TOP3000 | USA | 20 | 0 | 0 | subindustry |

Minimum sharpe not achieved (1.59 < 2.5)




WORSE than unconditioned

| year | booksize | pnl | ann. return | information ratio | max drawdown* | % profitable days | daily turnover | profit per $ traded |
|---|---|---|---|---|---|---|---|---|
| 2008 | 2.0E7 | 967.93E3 | 9.68% | 2.09 | 2.15 4.84% | 54.00% | 16.18% | 0.12 ¢ |
| 2009 | 2.0E7 | 368.07E3 | 3.65% | 0.98 | 3.02 2.31% | 53.97% | 16.07% | 0.05 ¢ |
| 2010 | 2.0E7 | 7.35E3 | 9.19% | 2.06 | 0.25% | 50.00% | 14.64% | 0.13 ¢ |
| 2008 - 2010 | 2.0E7 | 1.34E6 | 6.66% | 1.59 | 1.88 4.84% | 53.97% | 16.12% 11.53 | 0.08 ¢ |

* max drawdown is calculated as the percentage of the largest loss against book size

Control

WebSim

-k

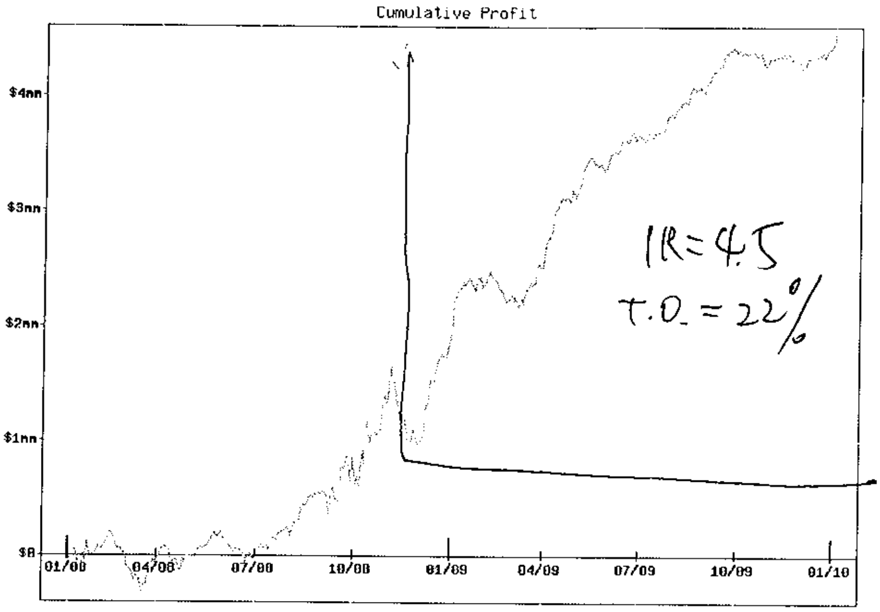
Logs | Home |

Results generated on Wed Jan 6 03:33:44 2010, last simulated on 20100104

| Simulation ID (bday ) | Category | Expression |
|---|---|---|
| NOT SAVED | price_reversion | Call_i( Call_i(-k, k, (6*(n+1)*sum(close, n) - 12*Sum_i(i*Delay(close,i), i, 1, n, 1) ) / (n |

2 alphas are in production with corr > 0.7 and a higher fitness

(2zMly5yP3hCl31240260074_D1.v2gW30cQvtNb1250128749,31hREwjwDoJ7Y1252015704,31hREwjwDoJ7Y1251997569,31hREwjwDoJ7Y1252016503,31hREwjwDoJ7Y1251997745,31hREwjwDoJ7Y1252014981,31hREwjwDoJ7Y1252016037,31hREwjwDoJ7Y1252015439 31hREwjwDoJ7Y125210(



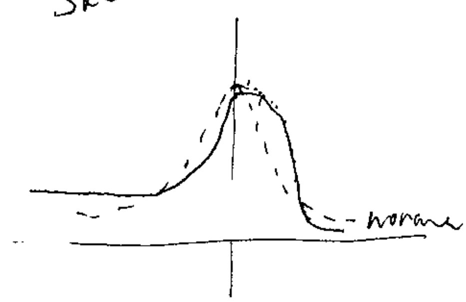

| year | booksize | pnl | ann. return | information ratio | max drawdown* | % profitable days | daily turnover | profit per $ traded |
|---|---|---|---|---|---|---|---|---|
| 2008 | 2 0E7 | 1.86E6 | 18.60% | 1.83 | 7.41% | 52 40% | 21.39% | 0.17 ¢ |
| 2009 | 2 0E7 | 2.62E6 | 26.04% | 4 54 | 2 98% | 57.14% | 21.33% | 0 24 ¢ |
| 2010 | 2 0E7 | 81.27E3 | 203.16% | NaN | NaN | 100.00% | 16 51% | 2 46 ¢ |
| 2008 - 2010 | 2 0E7 | 4.57E6 | 22.69% | 2 75 | 7.41% | 54.87% | 21.35% | 0 21 ¢ |

* max drawdown is calculated as the percentage of the largest loss against book size



(high - low) ⇒ volatility

skew < 0




up trend: vol small
slow.

down trend: vol big
quick

control. pure skewness

WebSim

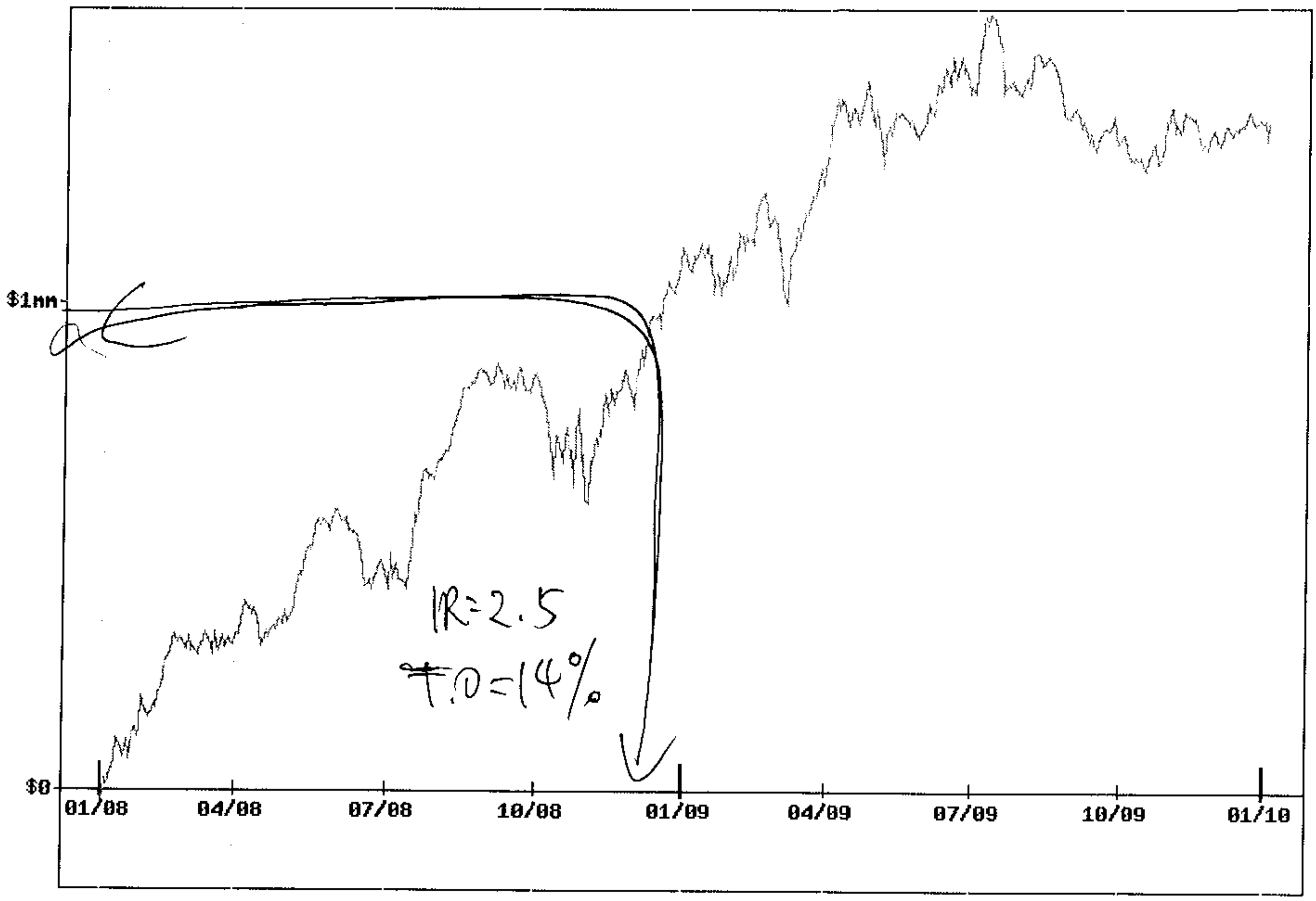
Logs | Home |

Results generated on Thu Jan 7 07:27:37 2010, last simulated on 20100105

| Simulation ID (bday ) | Category | Expression | Delay | Universe | Region | Decay | Trunc Max % | Max Chains | Neutralization |
|---|---|---|---|---|---|---|---|---|---|
| NOT SAVED | price_reversion | ts_skewness(returns,5) - ts_skewness(returns, 50) | 1 | TOP3000 | USA | 20 | 0 | 0 | subindustry |

Minimum sharpe not achieved (1.61 < 2.5)

Cumulative Profit




| year | booksize | pnl | ann. return | information ratio | max drawdown* | % profitable days | daily turnover | profit per $ traded |
|---|---|---|---|---|---|---|---|---|
| 2008 | 2.0E7 | 1.10E6 | 10.99% | 2.49 | 2.85% | 52.80% | 13.72% | 0.16 ¢ |
| 2009 | 2.0E7 | 269.96E3 | 2.68% | 0.68 | 3.19% | 51.59% | 14.12% | 0.04 ¢ |
| 2010 | 2.0E7 | -8.61E3 | -10.76% | -2.00 | 0.38% | 50.00% | 12.52% | -0.17 ¢ |
| 2008 - 2010 | 2.0E7 | 1.36E6 | 6.75% | 1.61 | 3.19% | 52.18% | 13.92% | 0.10 ¢ |

* max drawdown is calculated as the percentage of the largest loss against book size

Control pure skew

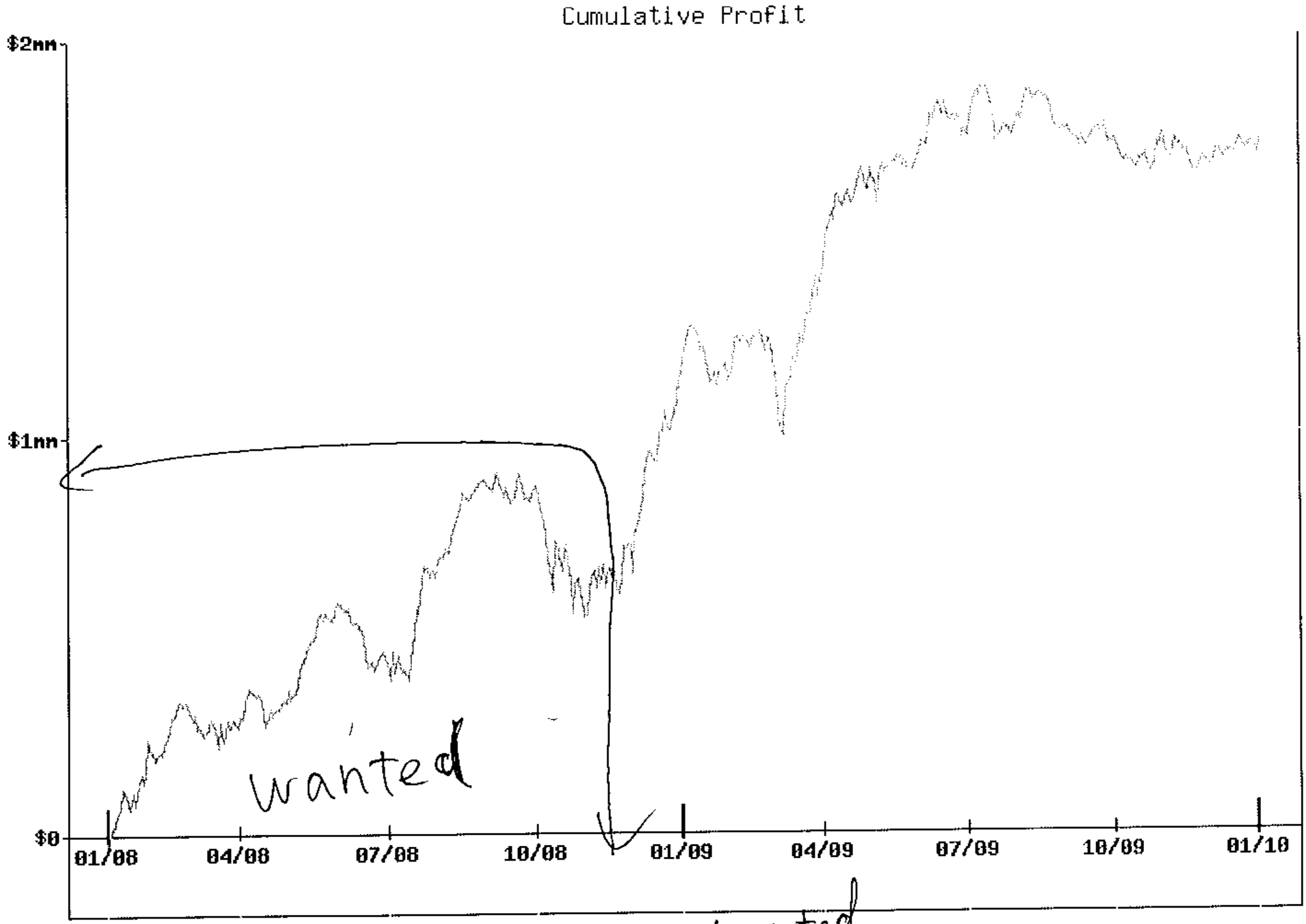
WebSim

Logs | Home |

Results generated on Thu Jan 7 22:01:20 2010, last simulated on 20100105

| Simulation ID (bday ) | Category | Expression | Delay | Universe | Region | Decay | Trunc Max % | Max Chains | Neutralization |
|---|---|---|---|---|---|---|---|---|---|
| NOT SAVED | price_reversion | Ts_skewness(log(1+returns),5)-ts_skewness(log(1+returns),50) | 1 | TOP3000 | USA | 20 | 0 | 0 | subindustry |

Minimum sharpe not achieved (1.95 < 2.5)




wanted

| year | booksize | pnl | ann. return | information ratio | max drawdown* | % profitable days | daily turnover | profit per $ traded |
|---|---|---|---|---|---|---|---|---|
| 2008 | 2.0E7 | 1.15E6 | 11.49% | 2.40 | 3.59% | 52.40% | 13.60% | 0.17 ¢ |
| 2009 | 2.0E7 | 574.37E3 | 5.70% | 1.44 | 2.78% | 53.17% | 14.15% | 0.08 ¢ |
| 2010 | 2.0E7 | 3.84E3 | 4.79% | 0.93 | 0.31% | 50.00% | 12.46% | 0.08 ¢ |
| 2008 - 2010 | 2.0E7 | 1.73E6 | 8.57% | 1.95 | 3.59% | 52.78% | 13.87% | 0.12 ¢ |

* max drawdown is calculated as the percentage of the largest loss against book size

control trend $y - \hat{y}$

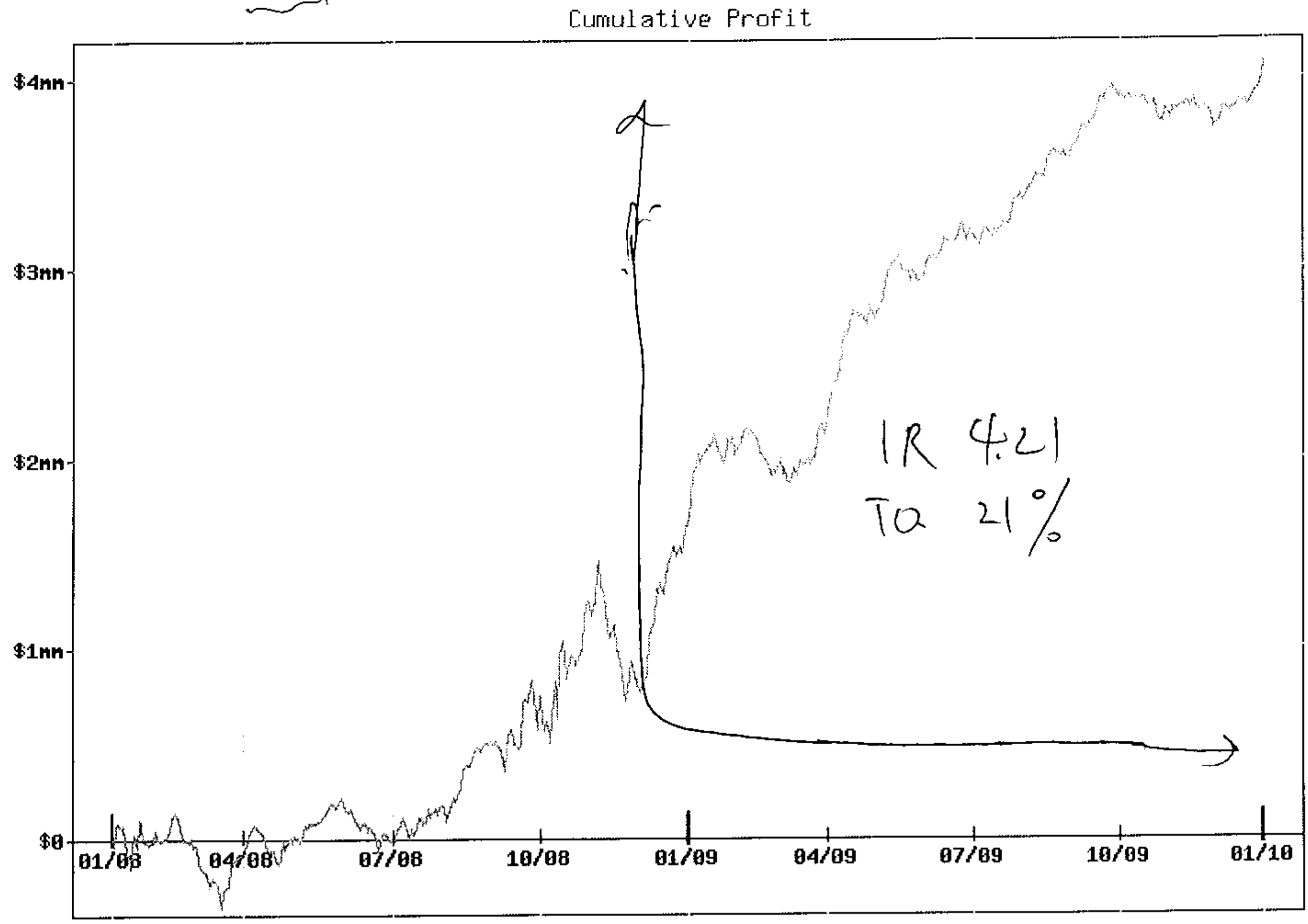
WebSim

Logs | Home |

Results generated on Wed Jan 6 01:52:45 2010, last simulated on 20100104

| Simulation ID (bday ) | Category | Expression | Delay | Universe | Region | Decay | Trunc Max % | Max Chains | Neutralization |
|---|---|---|---|---|---|---|---|---|---|
| NOT SAVED | price_momentum | Call_i( ( close - sum(close,n)/n ) + (0 - (n +1)/2) * (6*(n+1)*sum(close, n) - 12*Sum_i(i*Delay(close,i), i, 1, n, 1) ) / (n^3 - n) , n, 5) | 1 | TOP3000 | USA | 20 | 0 | 0 | subindustry |

Minimum sharpe not achieved (2.49 < 2.5)




wanted

| year | booksize | pnl | ann. return | information ratio | max drawdown* | % profitable days | daily turnover | profit per $ traded |
|---|---|---|---|---|---|---|---|---|
| 2008 | 2.0E7 | 1.62E6 | 16.22% | 1.62 | 7.19% | 50.40% | 21.07% | 0.15 ¢ |
| 2009 | 2.0E7 | 2.37E6 | 23.48% | 4.21 | 2.82% | 59.13% | 21.04% | 0.22 ¢ |
| 2010 | 2.0E7 | 76.02E3 | 190.04% | NaN | NaN | 100.00% | 13.68% | 2.78 ¢ |
| 2008 - 2010 | 2.0E7 | 4.06E6 | 20.20% | 2.49 | 7.19% | 54.87% | 21.04% | 0.19 ¢ |

* max drawdown is calculated as the percentage of the largest loss against book size

Indicator

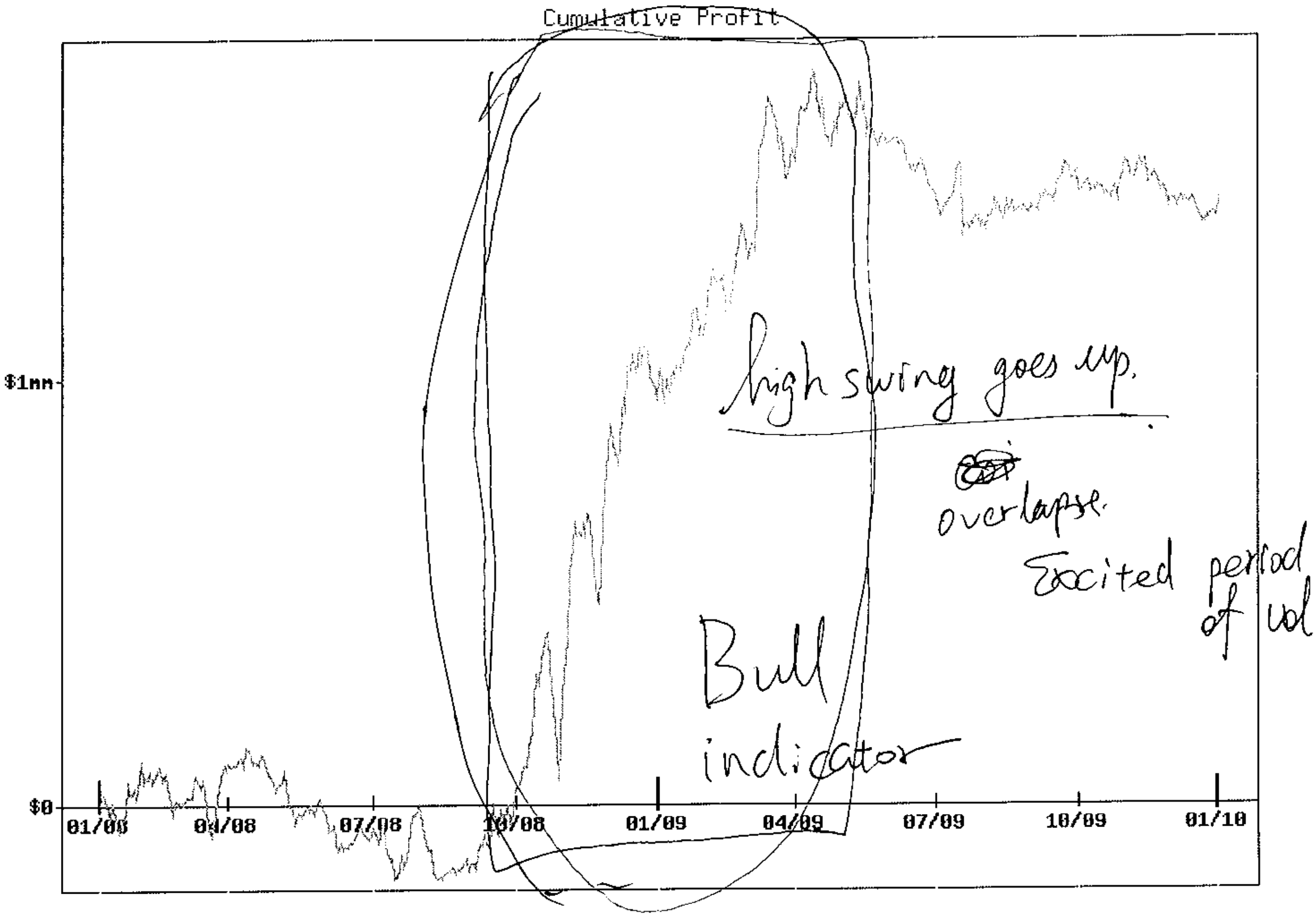
# WebSim

Logs | Home |

Results generated on Thu Jan 7 20:47:03 2010, last simulated on 20100105

| Simulation ID (bday ) | Category | Expression | Delay | Universe | Region | Decay | Trunc Max % | Max Chains | Neutralization |
|---|---|---|---|---|---|---|---|---|---|
| NOT SAVED | price_reversion | -delta( log(high-low), 1) | 1 | TOP3000 | USA | 20 | 0 | 0 | subindustry |

Minimum sharpe not achieved (1.32 < 2.5)




| year | booksize | pnl | ann. return | information ratio | max drawdown* | % profitable days | daily turnover | profit per $ traded |
|---|---|---|---|---|---|---|---|---|
| 2008 | 2.0E7 | 944.49E3 | 9.44% | 1.65 | 3.43% | 52.40% | 126.08% | 0.01 ¢ |
| 2009 | 2.0E7 | 433.90E3 | 4.30% | 0.88 | 3.87% | 51.98% | 127.46% | 0.01 ¢ |
| 2010 | 2.0E7 | 42.22E3 | 52.78% | 13.91 | 0.03% | 50.00% | 127.80% | 0.08 ¢ |
| 2008 - 2010 | 2.0E7 | 1.42E6 | 7.05% | 1.32 | 3.87% | 52.18% | 126.78% | 0.01 ¢ |

* max drawdown is calculated as the percentage of the largest loss against book size

Indicator

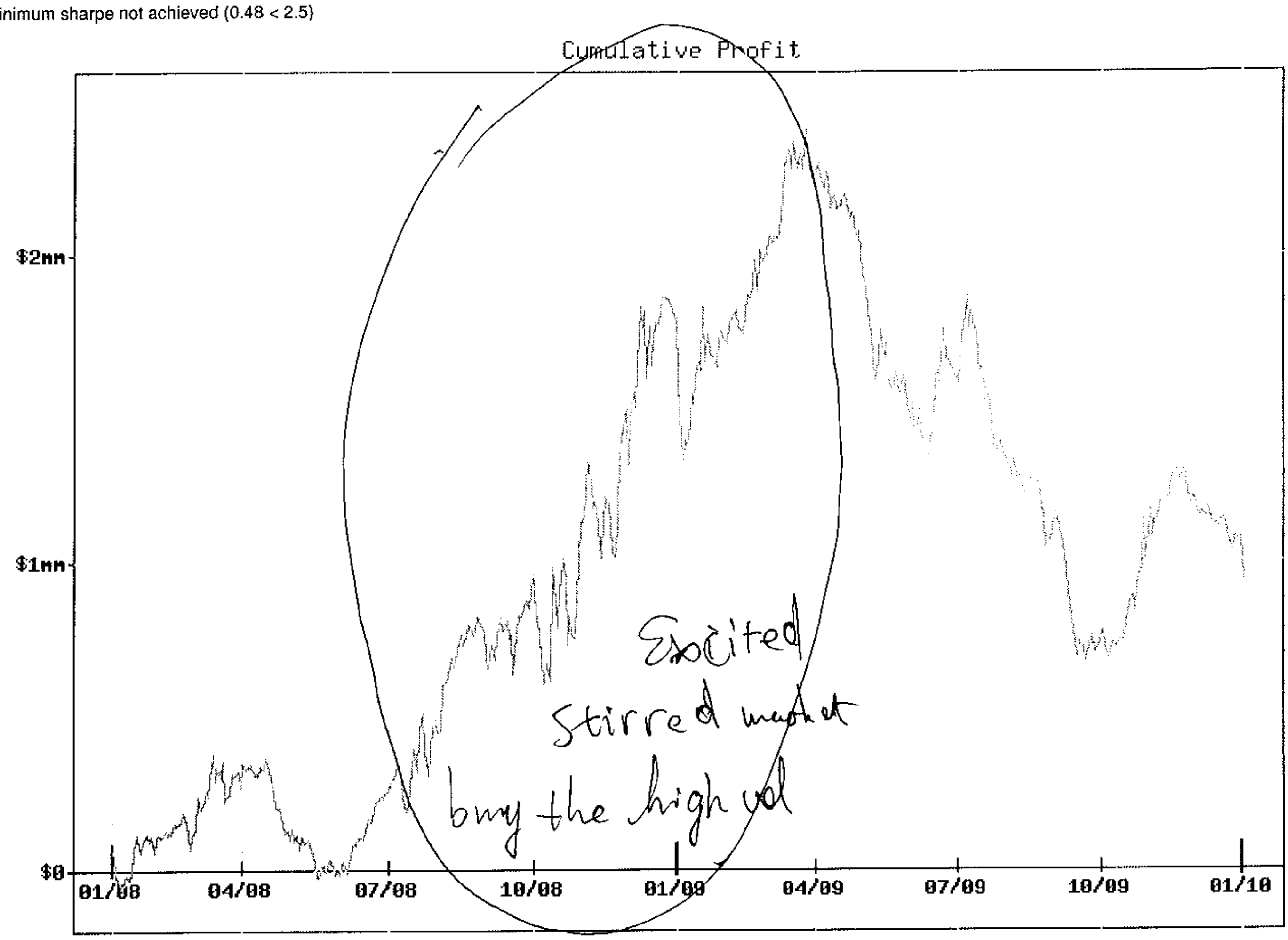
WebSim

Logs | Home |

Results generated on Thu Jan 7 21:11:43 2010, last simulated on 20100105

| Simulation ID (bday ) | Category | Expression | Delay | Universe | Region | Decay | Trunc Max % | Max Chains | Neutralization |
|---|---|---|---|---|---|---|---|---|---|
| NOT SAVED | price_reversion | stddev(log(1+returns),5) - stddev (log(1+returns) , 50) | 1 | TOP3000 | USA | 20 | 0 | 0 | subindustry |

Minimum sharpe not achieved (0.48 < 2.5)




| year | booksize | pnl | ann. return | information ratio | max drawdown* | % profitable days | daily turnover | profit per $ traded |
|---|---|---|---|---|---|---|---|---|
| 2008 | 2.0E7 | 1.78E6 | 17.79% | 1.74 | 3.97% | 53.20% | 17.49% | 0.20 ¢ |
| 2009 | 2.0E7 | -693.15E3 | -6.88% | -0.77 | 17.28% | 48.02% | 16.21% | -0.08 ¢ |
| 2010 | 2.0E7 | -146.27E3 | -182.84% | -77.89 | 1.46% | NaN | 13.55% | -2.70 ¢ |
| 2008 - 2010 | 2.0E7 | 939.23E3 | 4.66% | 0.48 | 17.28% | 50.40% | 16.84% | 0.06 ¢ |

* max drawdown is calculated as the percentage of the largest loss against book size