

feature91_AlphaNet_1.1

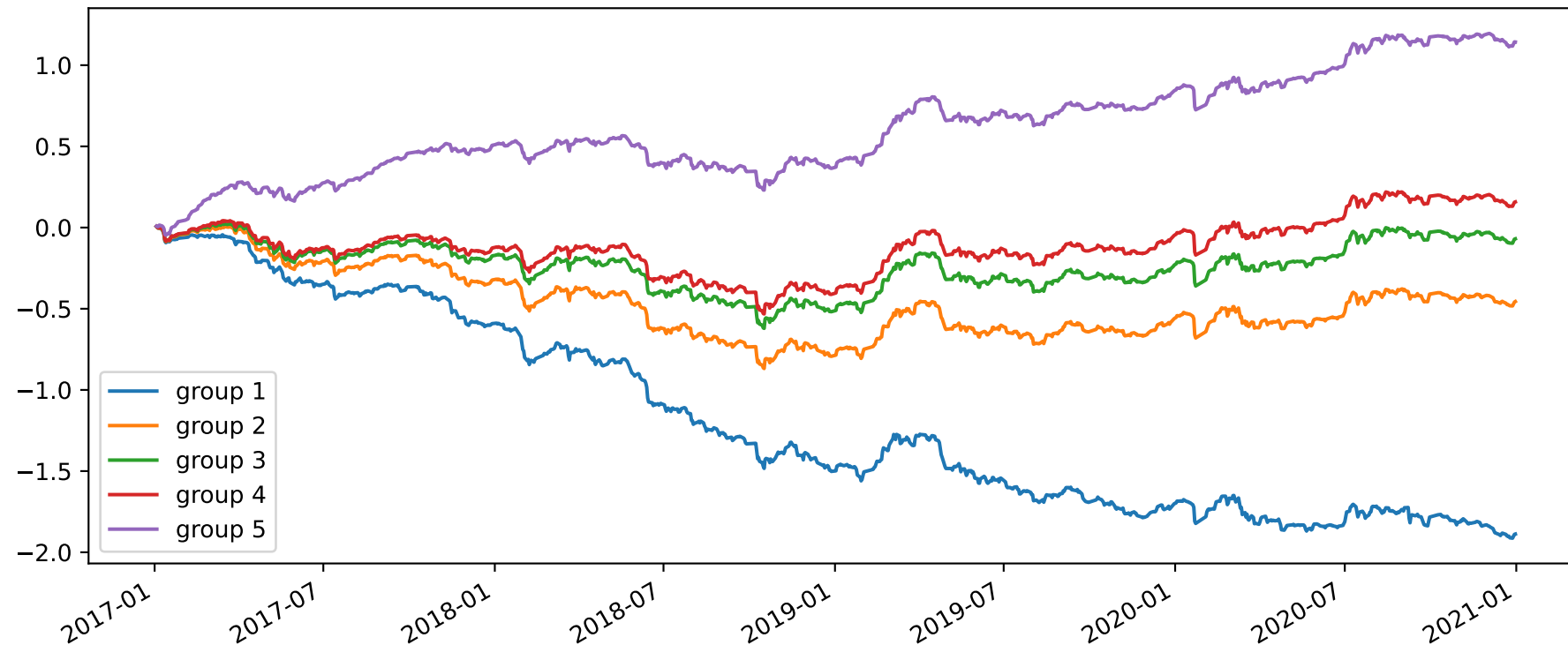
	LR	L_Sharp	SR	S_Sharp	LS_R	LS_Sharp	LS_MD	IC	ICIR	IC_rank	ICIR_rank	Turnover	Auto_IC	TOP_ER	TOP_ER_MD
2017	0.5032	21.5776	0.3891	15.4703	0.8924	19.2005	0.0043	0.0749	1.3047	0.0642	1.0509	0.2842	0.7467	0.6302	0.0022
2018	0.2617	11.0573	0.36	12.8332	0.6217	12.3835	0.0079	0.0481	0.8266	0.0548	0.927	0.2834	0.7575	0.2876	0.0128
2019	0.2189	10.4765	0.3117	10.266	0.5305	10.6228	0.0147	0.0404	0.7211	0.0568	1.1248	0.2732	0.7765	0.2386	0.0092
2020	0.1667	5.2783	0.2315	4.8128	0.3982	5.0875	0.0411	0.0284	0.3892	0.0396	0.5336	0.2959	0.7354	0.1771	0.0214
AvgOrTol	0.2858	10.8625	0.3211	9.4226	0.6069	10.3952	0.0162	0.048	0.7523	0.0539	0.8639	0.2842	0.754	0.3313	0.0106

	TOP_ER	TOP_ER_MD
13-20	0.3313	0.0106
17-20	0.3313	0.0106
2020	0.1764	0.0214

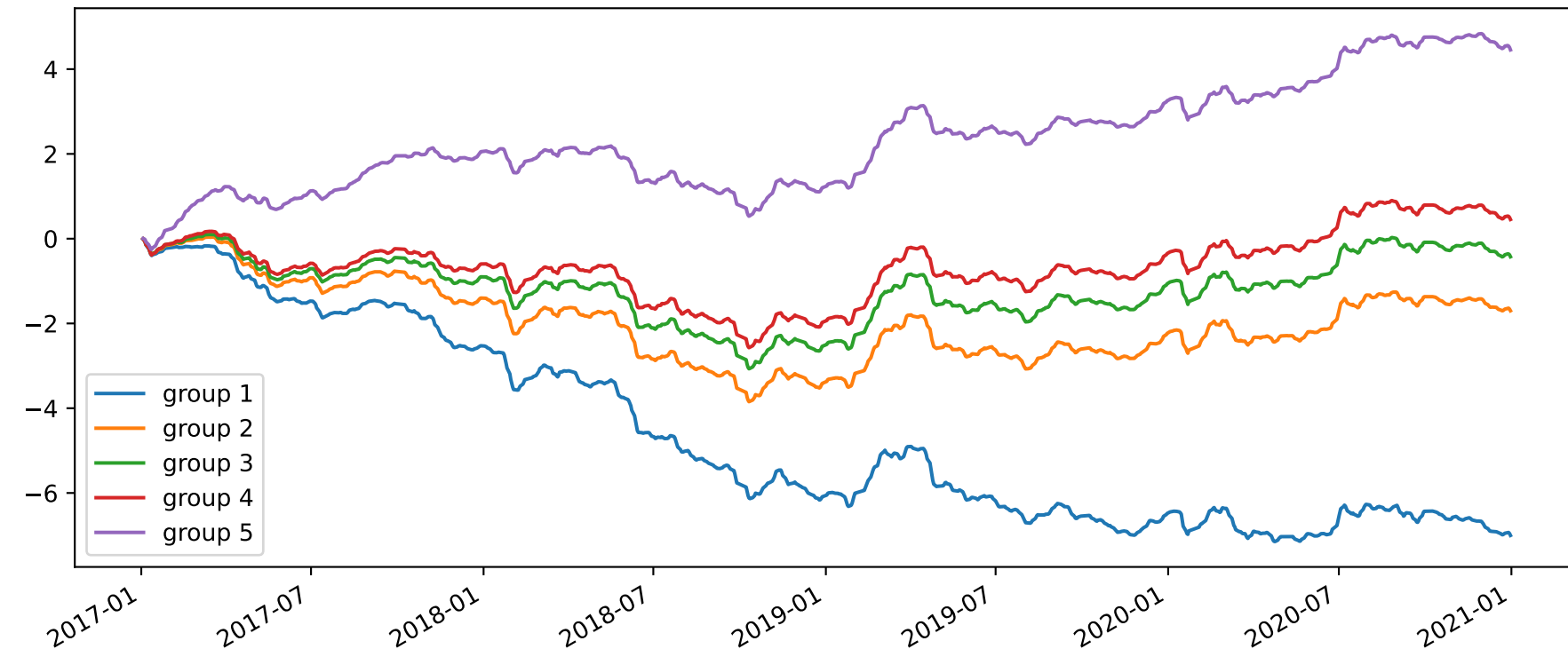
	alpha_sub_name	ic_corr
0	APB_1d_1T_15	0.6109477004085263
1	minutes_iskew_5T_mean_10	0.6098318164194356
2	corr_SMF_and_dailyRet_delay1_20	0.5925139750653539

group curve matrix

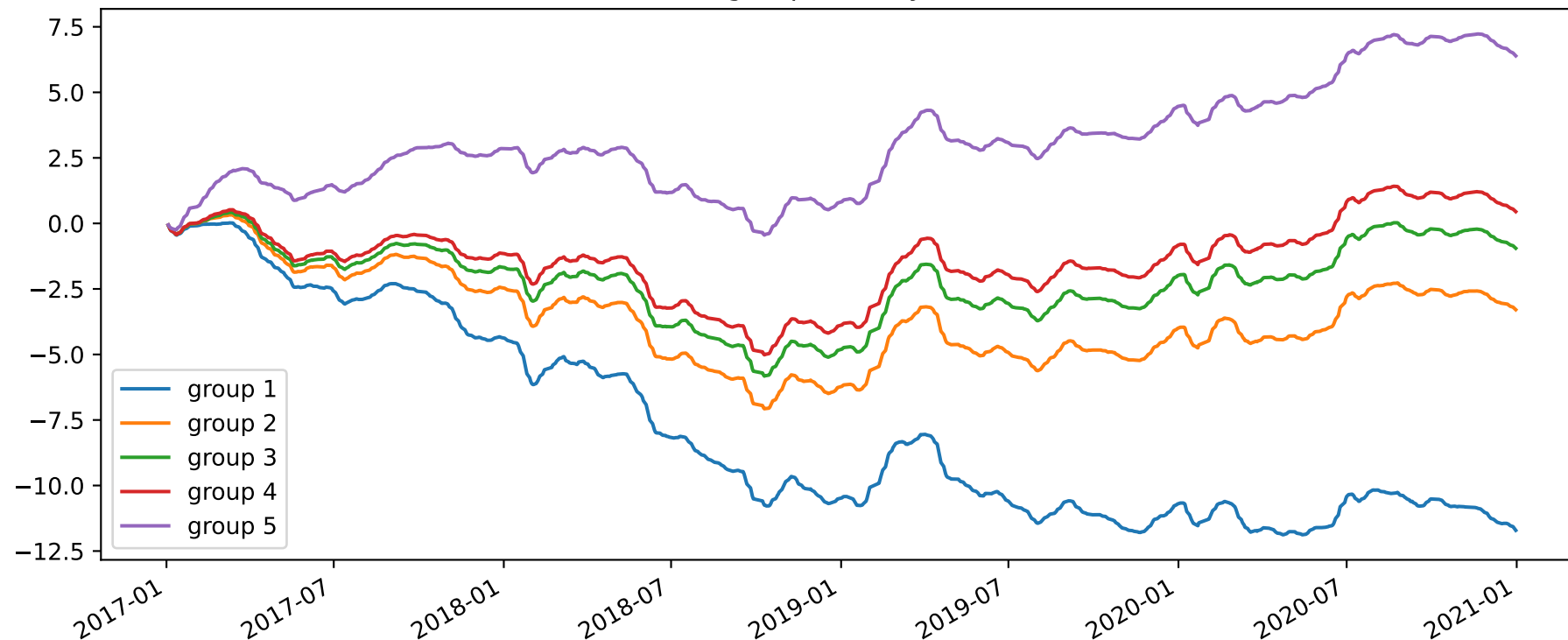
5 group, ret days 1



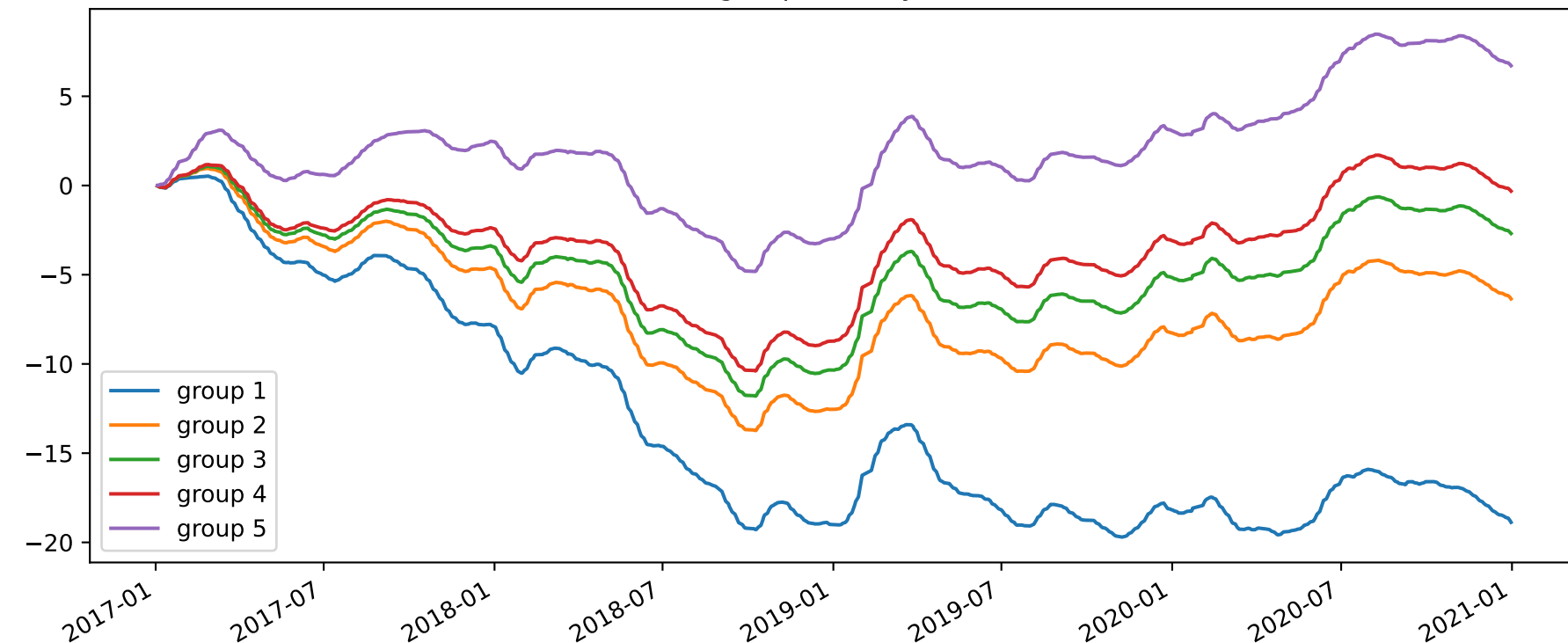
5 group, ret days 5



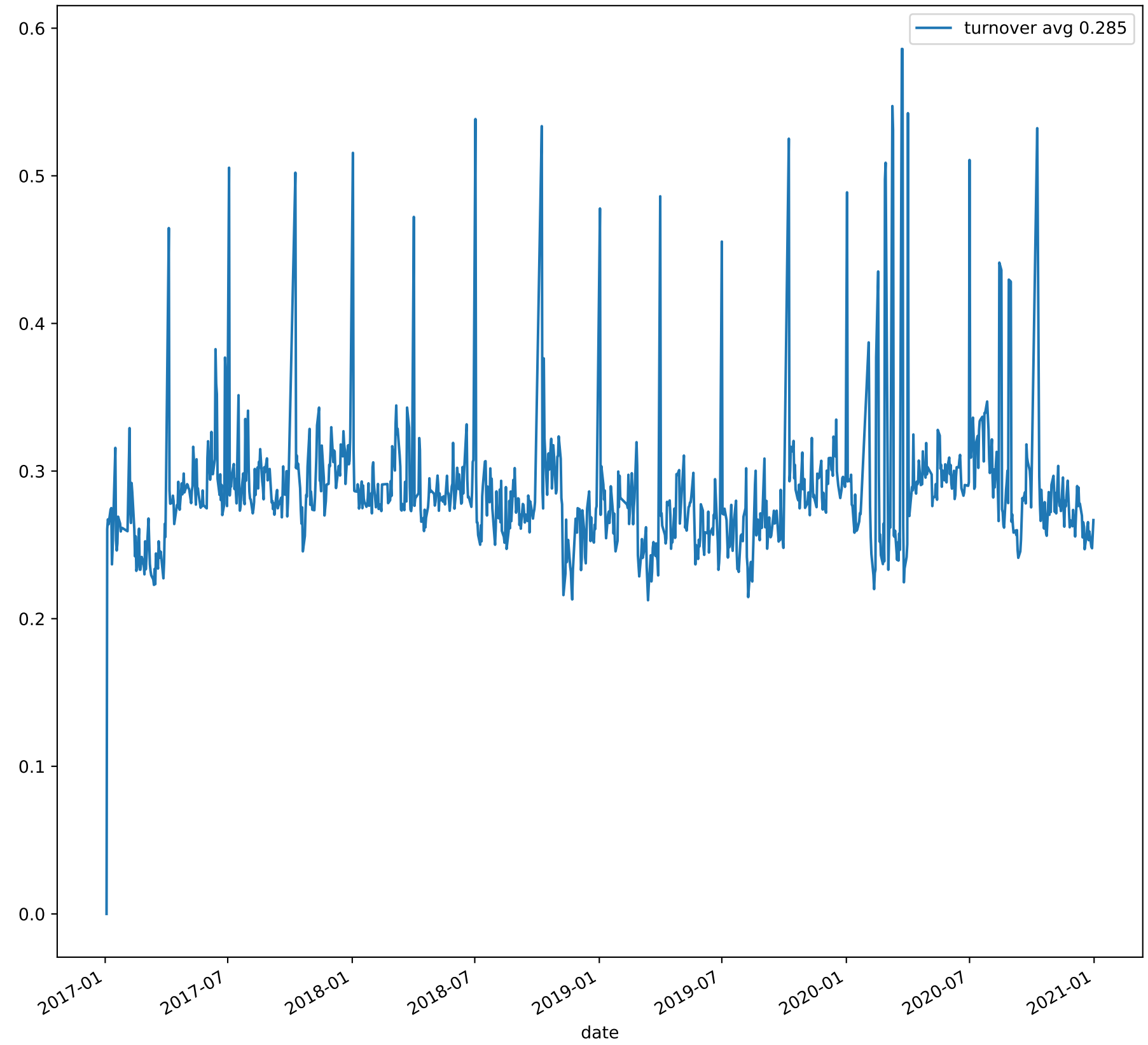
5 group, ret days 10



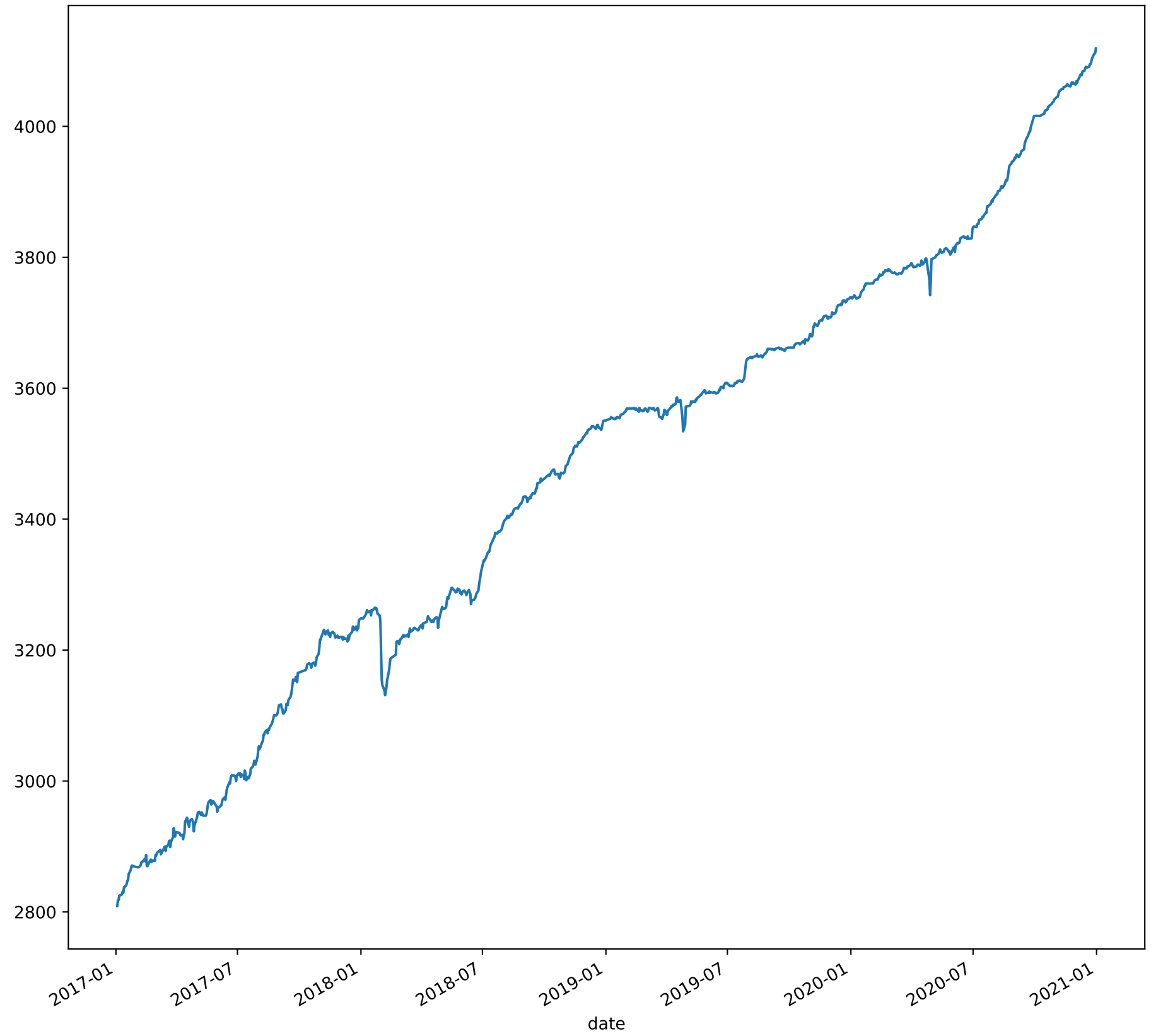
5 group, ret days 21



Turnover

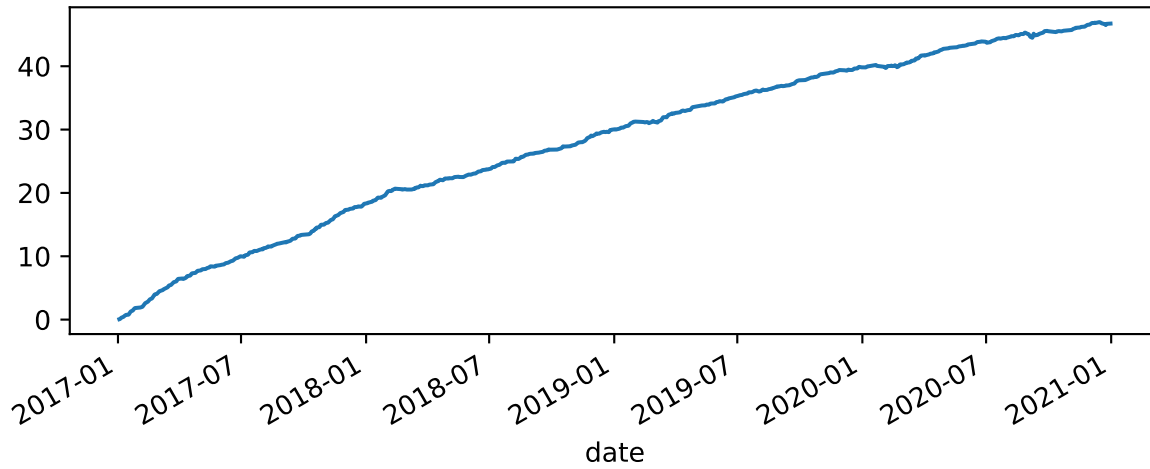


Count of Stock

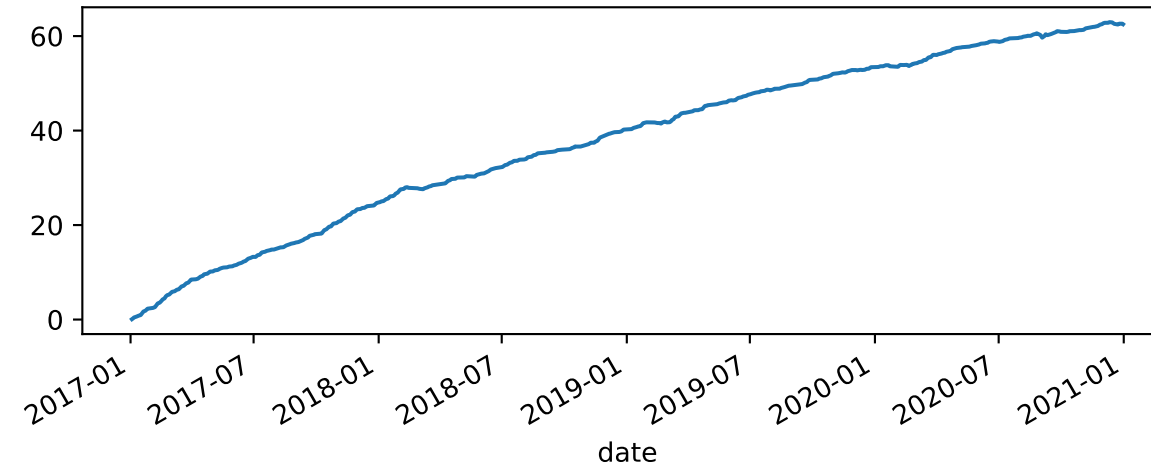


IC matrix

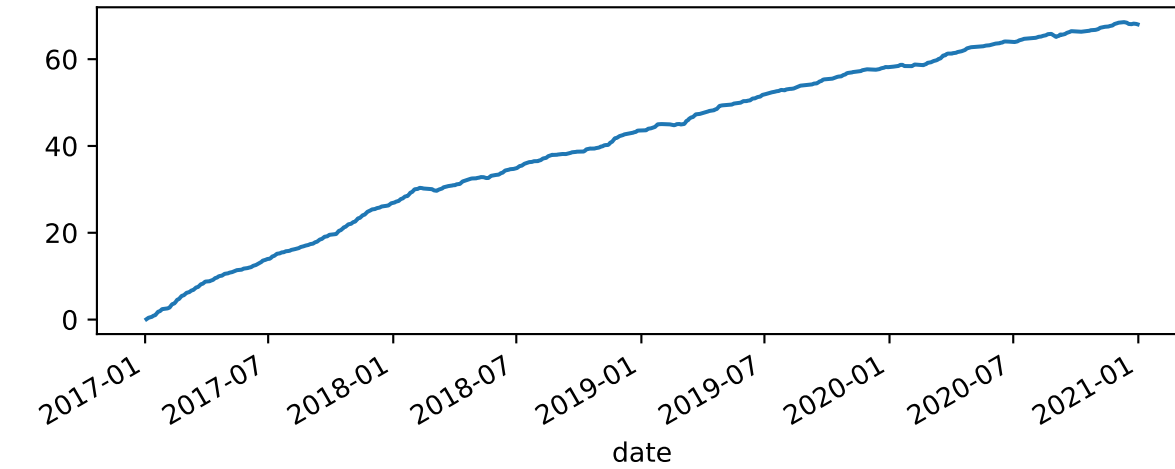
IC Mean 0.048, ret days 1, decay days 0



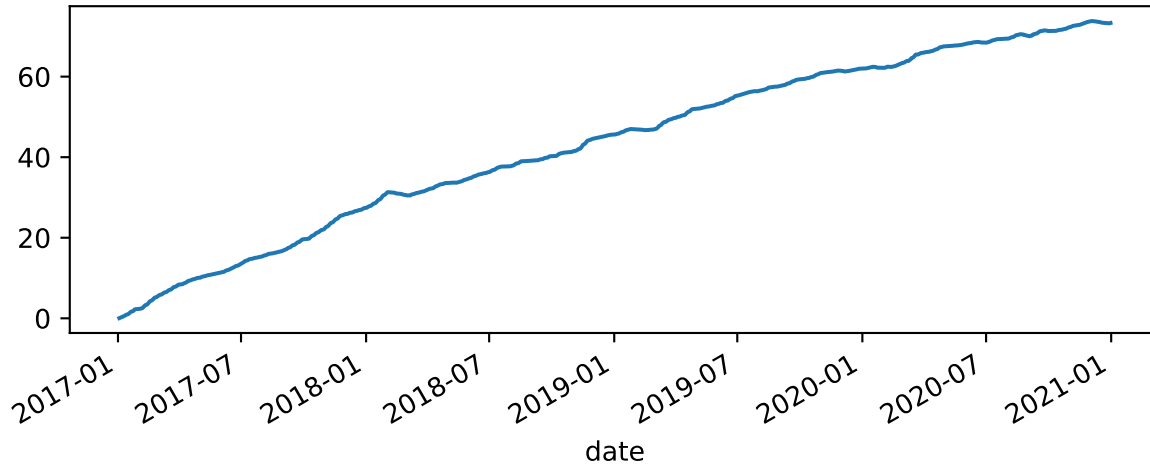
IC Mean 0.0642, ret days 3, decay days 0



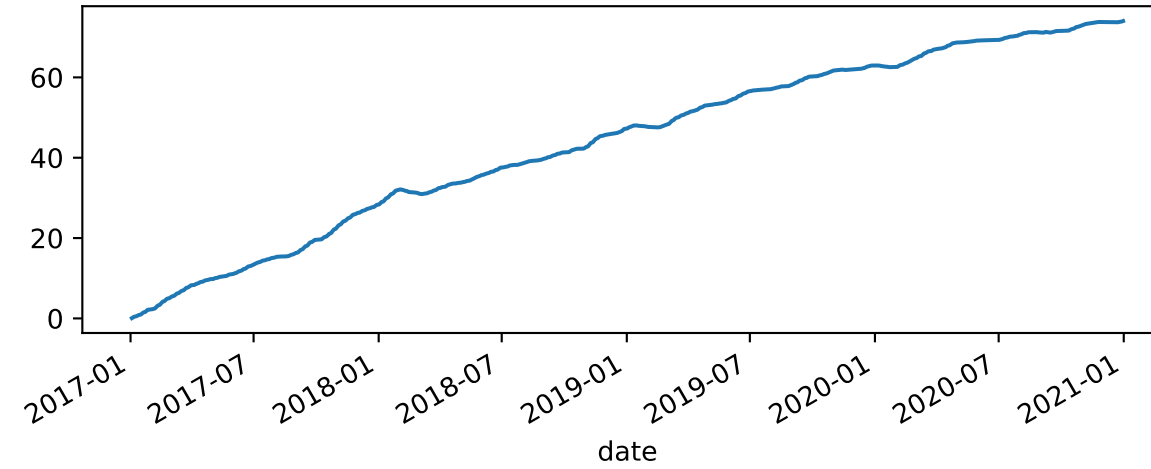
IC Mean 0.0698, ret days 5, decay days 0



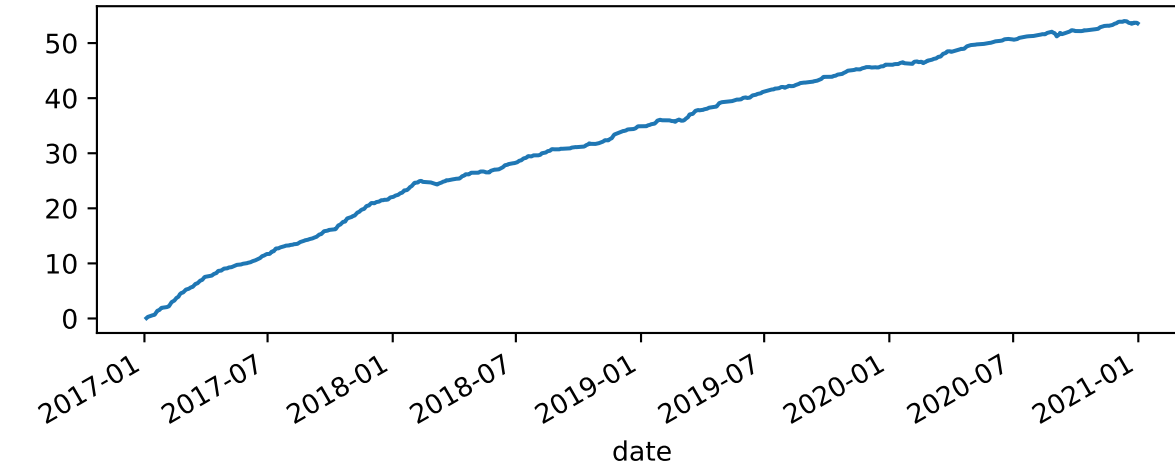
IC Mean 0.0753, ret days 10, decay days 0



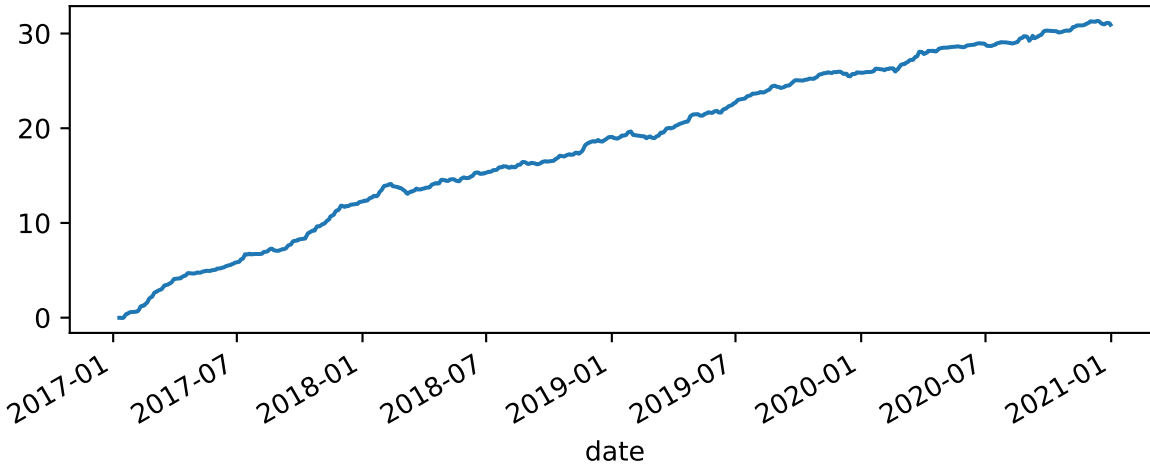
IC Mean 0.076, ret days 21, decay days 0



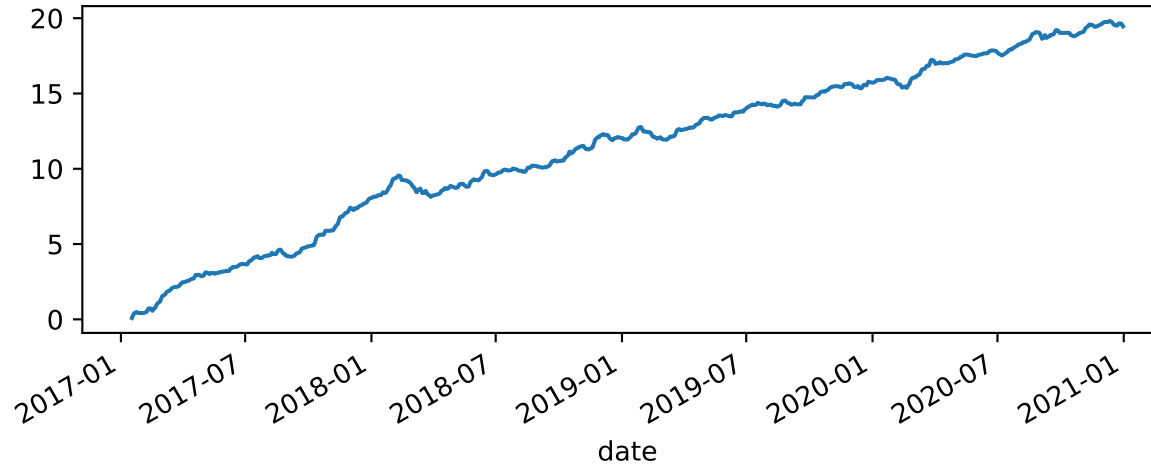
IC Mean 0.0551, ret days 3, decay days 1



IC Mean 0.0319, ret days 3, decay days 5



IC Mean 0.0202, ret days 3, decay days 10



IC Mean 0.0081, ret days 3, decay days 21

