

```
In[3185]= SetDirectory["D:/AlphaTest"]
```

```
Out[3185]= D:\AlphaTest
```

```
In[5656]= LoadAlphaAndVwap[ticker_] := {Import[ticker <> ".Alpha.real32", "Real32"],  
    Import[ticker <> ".AlphaVwap.real32", "Real32"]}
```

```
In[5687]= LoadBetaAndVwap[ticker_] := {Import[ticker <> ".Beta.real32", "Real32"],  
    Import[ticker <> ".BetaVwap.real32", "Real32"]}
```

```
In[5754]= DoPlot[ticker_, loader_, color_] :=  
    Module[{data, closes, closesRep, rets, vwapDist, logisticParam,  
        tradeIndexes, f, sorted, slices, width, quantiles, qv, qc},  
        data = loader[ticker];  
        closes = Last /@ Partition[data[[1]], 78];  
        closesRep = Flatten@Table[Table[c, {78}], {c, closes}];  
        rets = closesRep / data[[1]] - 1;  
        vwapDist = data[[1]] - data[[2]];  
        logisticParam = StandardDeviation[vwapDist] / Pi * Sqrt[3];  
        (*tradeIndexes=Table[78*i+1+RandomInteger[{0,70}], {i,0,Length[closes]-1}];*)  
        tradeIndexes = Range[Length[rets]];  
        f = CDF[LogisticDistribution[0, logisticParam]];  
        sorted =  
        SortBy[Transpose[{f /@ vwapDist[[tradeIndexes]], rets[[tradeIndexes]]}], First];  
        slices = 9;  
        width = 1. / slices;  
        quantiles = Table[  
            Mean[Last /@ Select[sorted, width * i < First[#] < width * (i + 1) &]], {i, 0, slices - 1}];  
        qv = Table[StandardDeviation[Last /@ Select[sorted,  
            width * i < First[#] < width * (i + 1) &]], {i, 0, slices - 1}];  
        qc = Table[Length[Last /@ Select[sorted, width * i < First[#] < width * (i + 1) &]],  
            {i, 0, slices - 1}];  
        {BarChart[quantiles * 10000, PlotLabel -> "Return", ChartStyle -> color],  
        BarChart[quantiles / qv * Sqrt[252], PlotLabel -> "Sharpe", ChartStyle -> color]}
```

```
In[5756]= DoPlots[ticker_] := {ticker,  
    TableForm[{  
        DoPlot[ticker, LoadAlphaAndVwap, Automatic],  
        DoPlot[ticker, LoadBetaAndVwap, Lighter[Blue]]}]  
};
```

```
In[5751]= tickers = Union[First[StringSplit[#, "."]] & /@ FileNames[]]
```

```
Out[5751]= {LYB, M, MA, MAR, MAS, MAT, MBLY, MBT, MCD, MCHP, MCK, MDLZ, MDRX, MDT, MEET, MENT, MET, MFA,  
    MFC, MGA, MGM, MJN, MMC, MMM, MNK, MO, MOMO, MON, MOS, MPC, MPEL, MPW, MRK, MRO, MRVL, MS,  
    MSFT, MT, MTDR, MTG, MU, MUR, MXIM, MYGN, MYL, NAT, NAVI, NBL, NBR, NCLH, NE, NEM, NFLX}
```

```
In[5752]= Length[tickers]
```

```
Out[5752]= 53
```

```
In[5759]= plots = DoPlots /@ tickers; TableForm[plots]
```

```
Out[5759]//TableForm=
```





































