



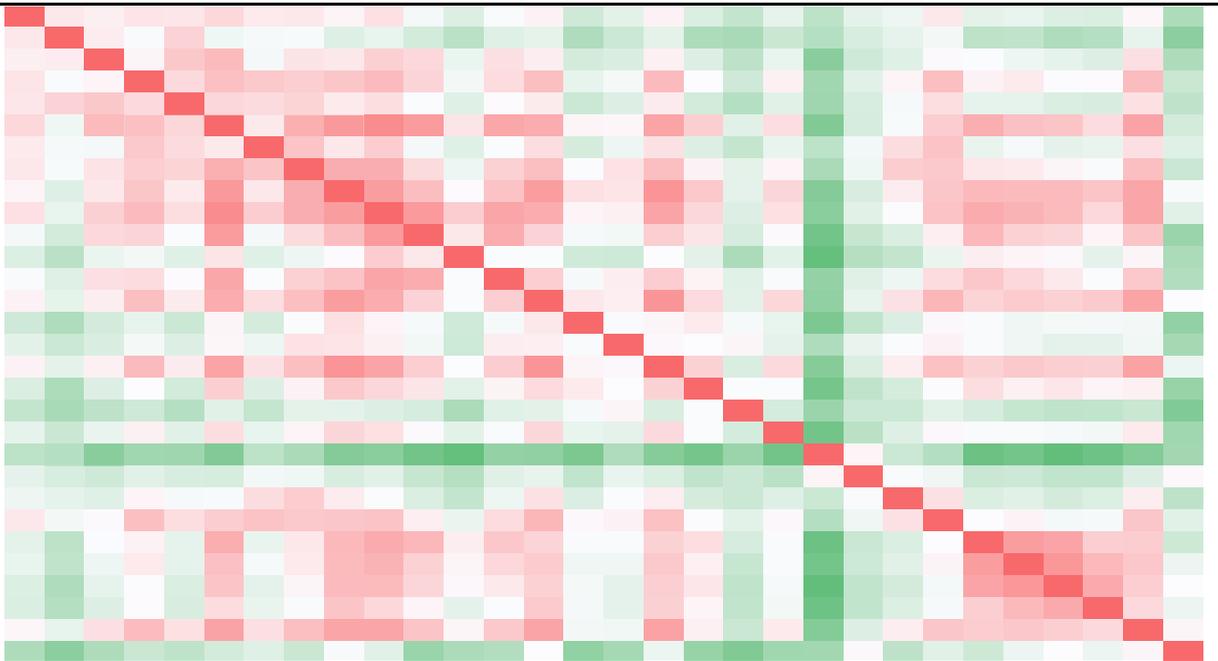
S1220522030005

2000	2023.09.21
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2023.09.02	
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2023.08.31	
2023.08.23	
Code Interpreter	
---ChatGPT	
2023.07.19	

2023.07.18	

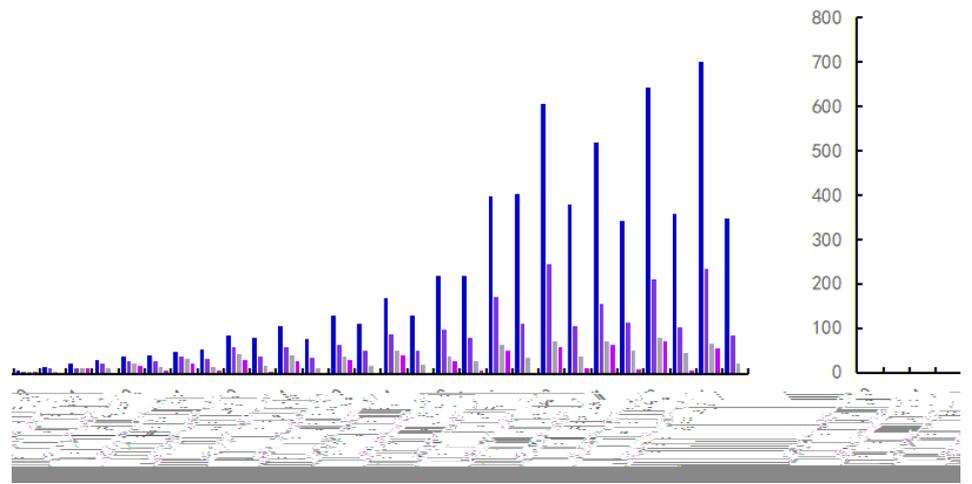
Lasso	
L1	Lasso
Lasso	0.81%
Lasso	0.51%
	1%
	2018
	0.46%
2023	9

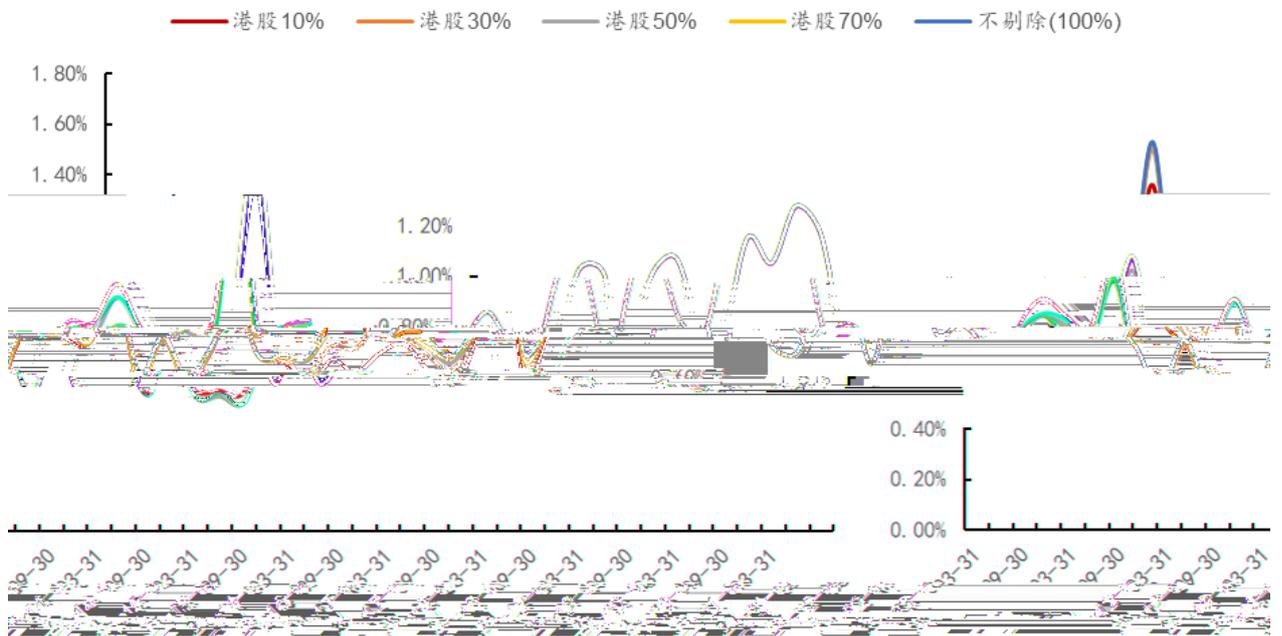
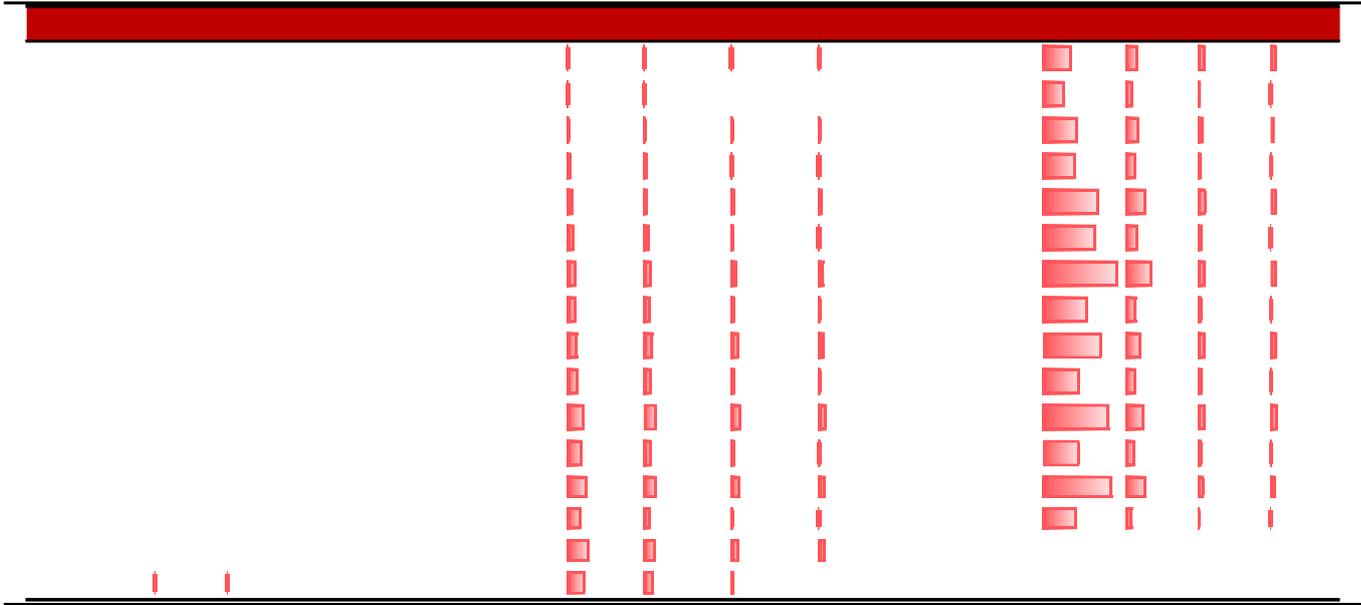


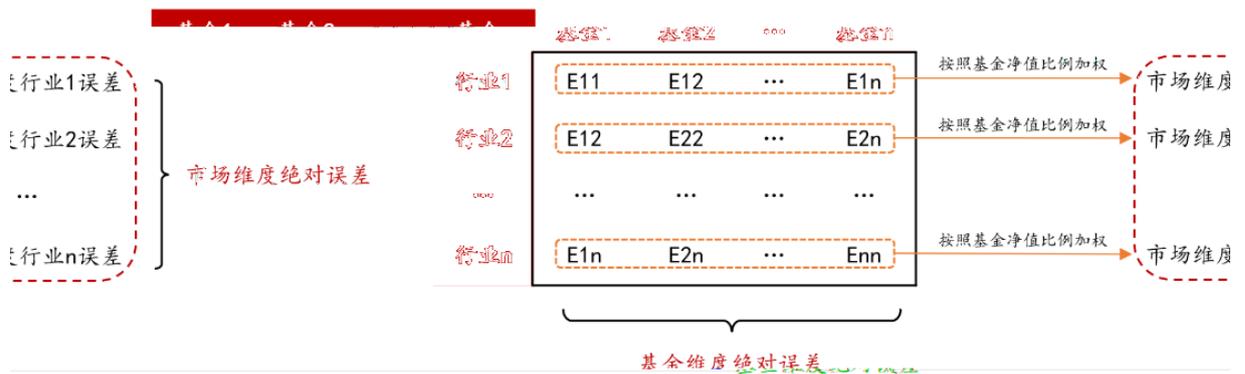
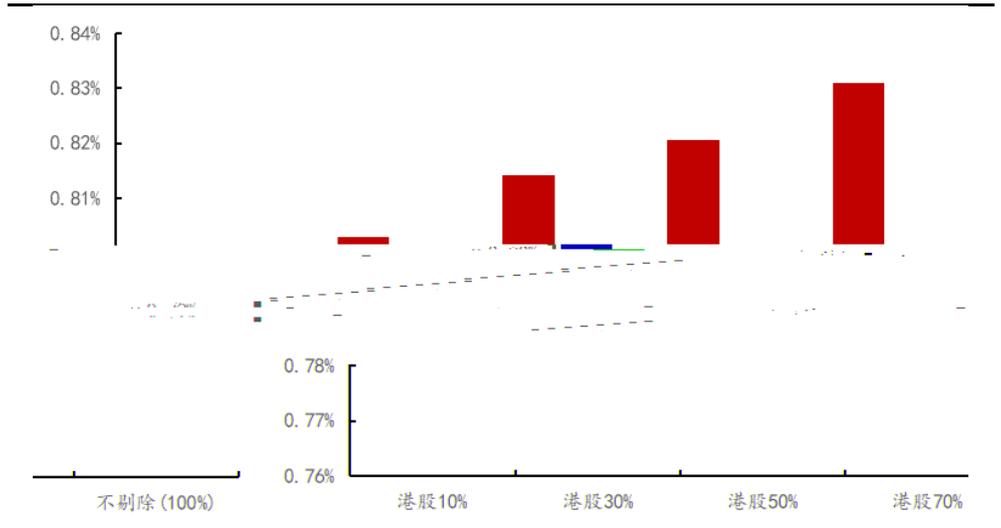


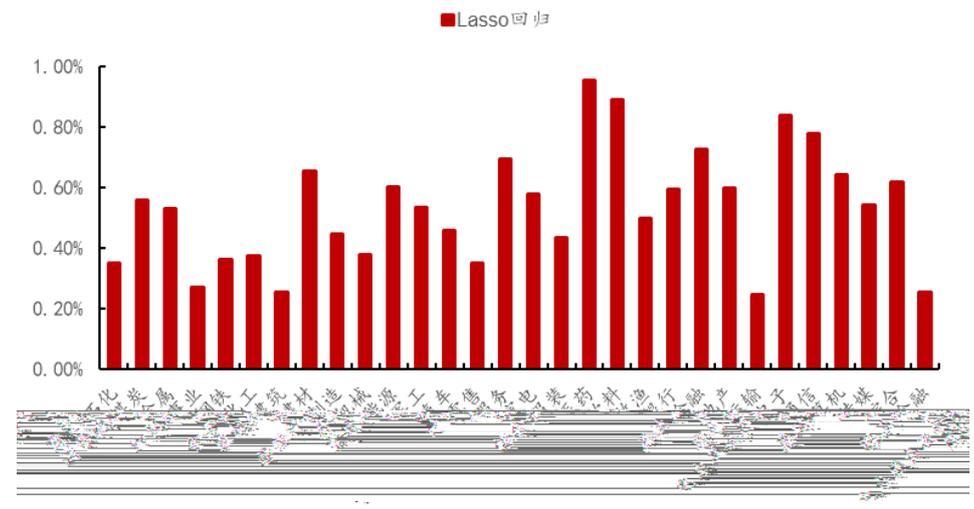


■ 港股比例参数10% ■ 港股比例参数30% ■ 港股比例参数50% ■ 港股比例参数70%





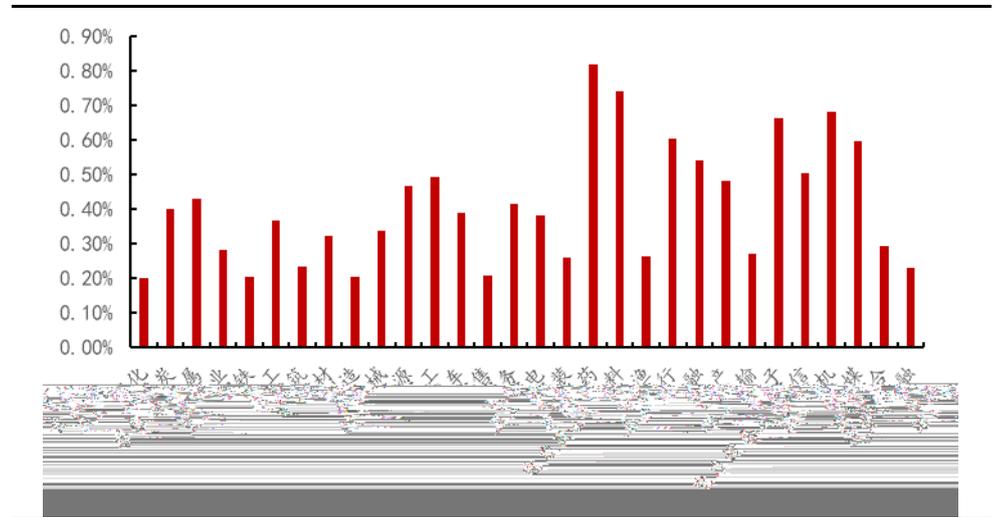
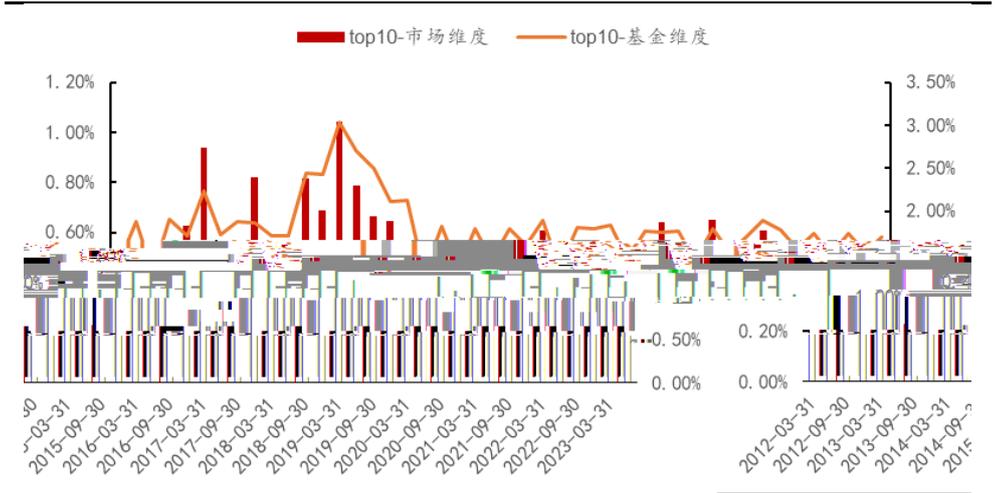




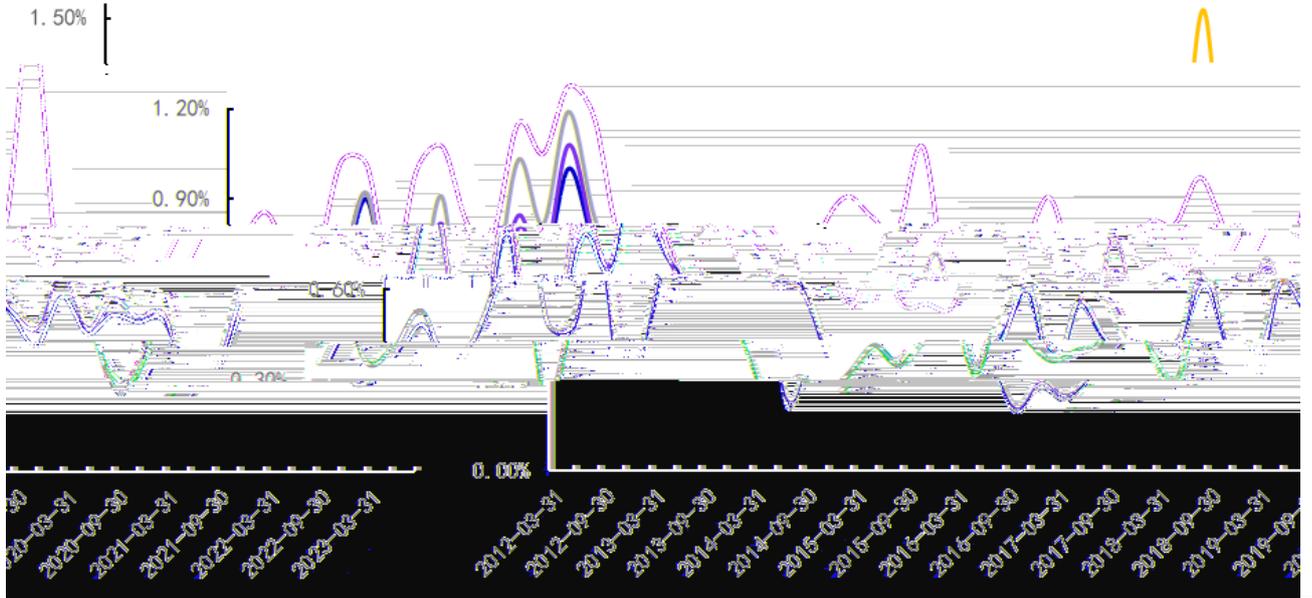


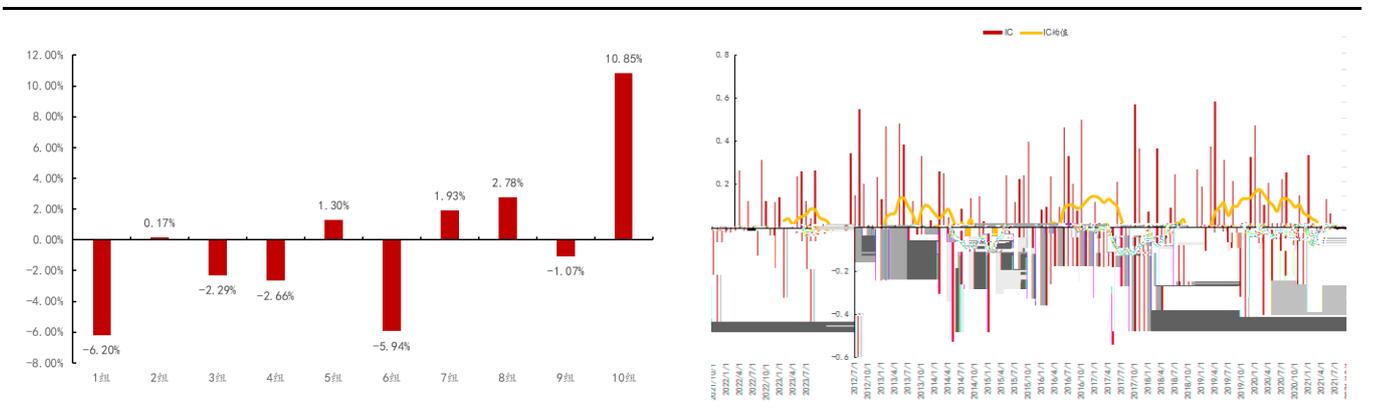
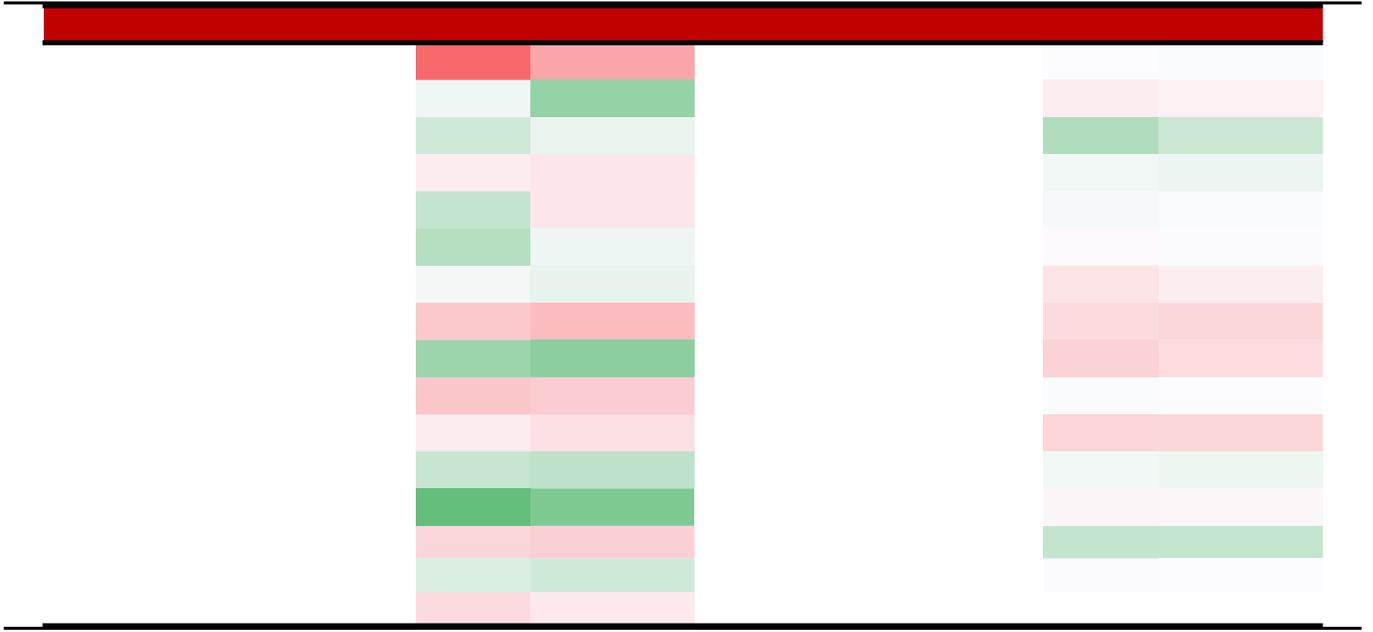
[Redacted]





改进3: 基金持仓top10 改进2: 债券上下限 改进1: 半衰0.9 原始Lasso





v/p³B i# 8 TÛ

0%

C3

		12 20%
		12 10%
		12 -10% 10%
		12 10%
		12
		12
		12
		A 300 500

48 6
71 2 31
12 2 3
36 37

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