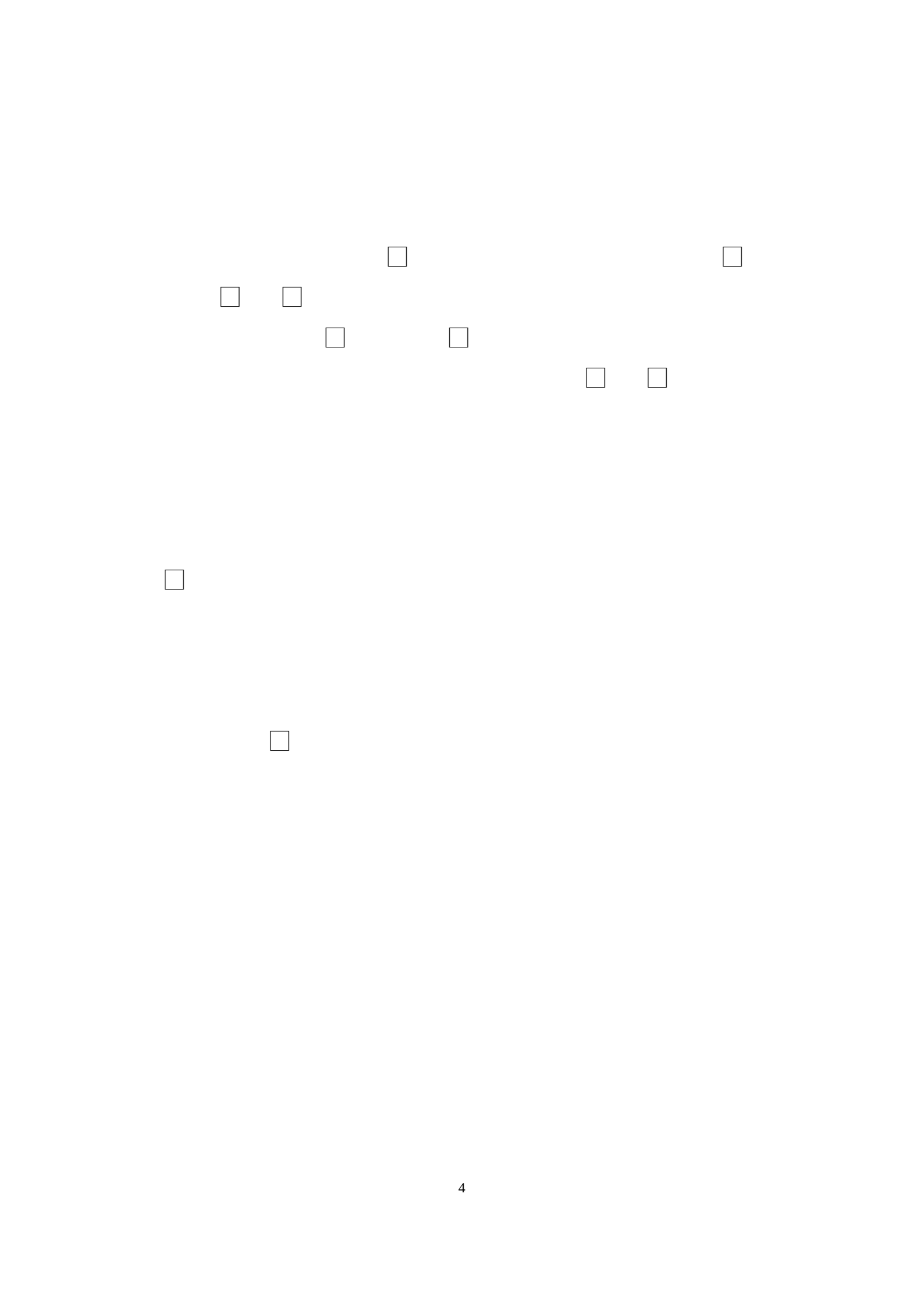
第 19 届基金业金牛奖评选方案



【相关概念】

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I_P max(log $E(e^{(R_P \; R_f)})$), 0

3 R_P R_f

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I_P $sign(R_P)\sqrt{2abs(I_P)}$

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+ ¯$_i$ / ($_i$)

R_i r_f $_i$ $_1(R_m$ $r_f)$ $_2(R_m$ $r_f)$

R_m R_m

R_i

r_f

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I_P $sign(R_P)\sqrt{2abs(I_P)}$ I_p max($\log E(e^{(R_p \; R_b)})$), 0

3 R_P R_b

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$$DD = \sqrt{\frac{\sum_{1}^{n} (\min(0,\ r_i - r_f))^2}{n-1}}$$

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$_p$ $STDEV(R_p \quad R_b)$

R_P R_b

lxc b S S

I_P $sign(R_P)\sqrt{2abs(I_P)}$ I_p max($\log E(e^{(R_p \ R_b)})$), 0

3 R_P R_b

+

$_p$ $STDEV(R_p \quad R_b)$

R_P R_b

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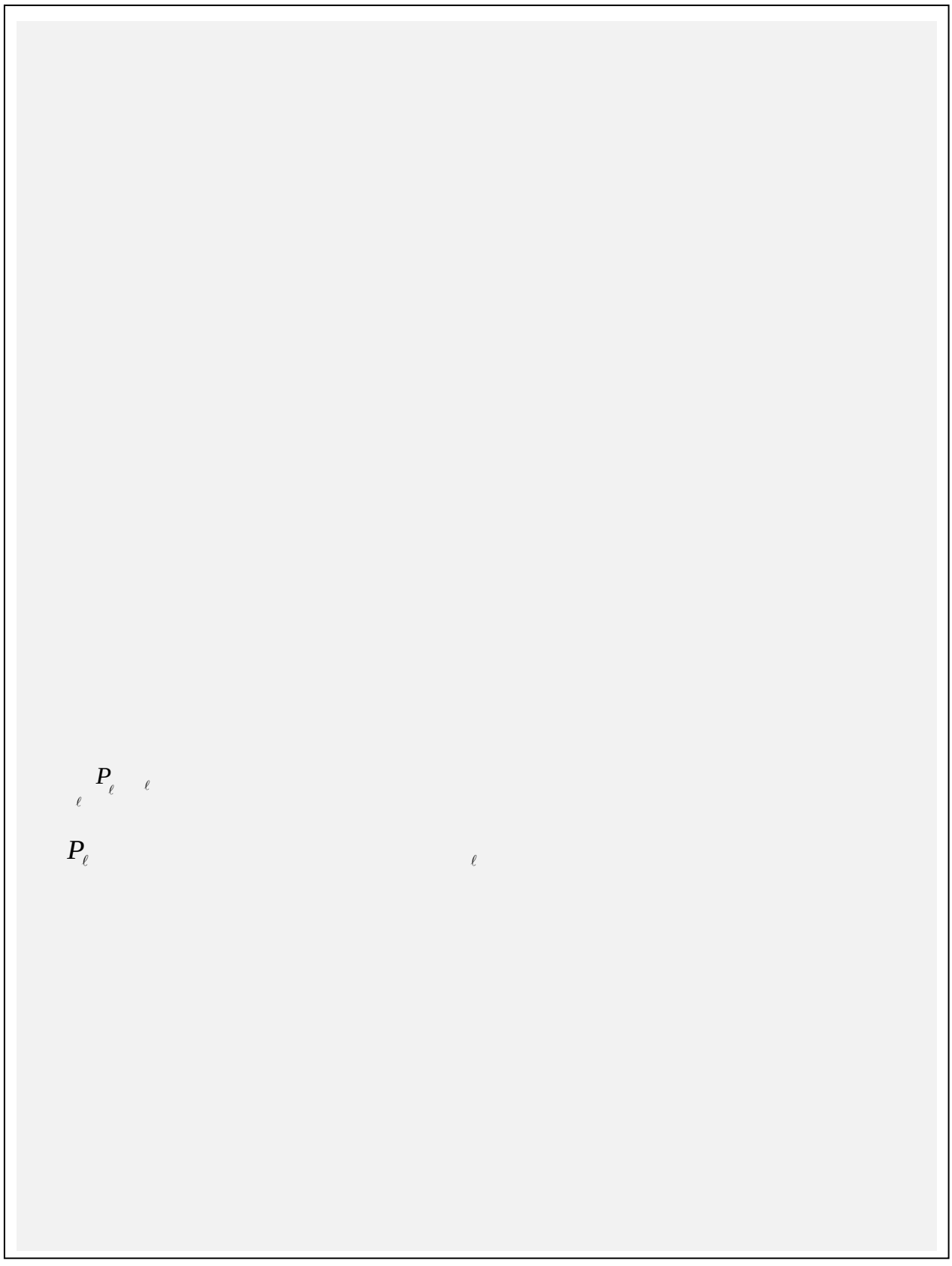
abc b S

$$I_P \quad \max(\ \log E(e^{(R_P \ R_f)})), \qquad 0$$

3 R_P R_f

bc b S

$$I_P \quad sign(R_P)\sqrt{2abs(I_P)}$$



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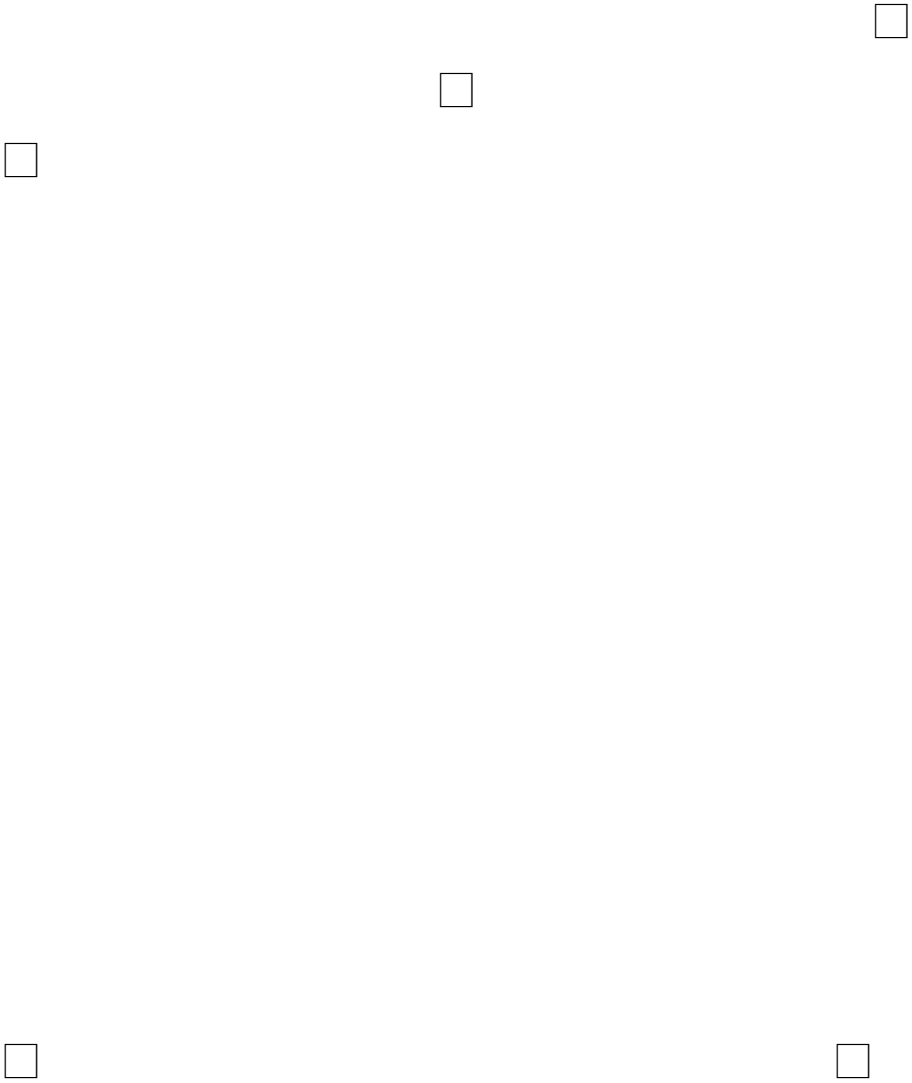

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