

# Quantitative Method in Alpha Intelligence

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## **Abstract**

This presentation discusses the application of quantitative methods in Alpha Intelligence, comparing applied work in the industry with academic work in mathematical economics. The talk also examines the Kolmogorov-Smirnov (KS) statistic as a measure of risk model performance and its limitations in real-world applications. The key take-aways highlight the usefulness of mathematical skills in the industry and emphasize the importance of practicality and a trial-and-error approach.