

# Return Prediction Error Distribution: All Models Fail (EMH)

Prediction Error Distribution

0.015

0.010

0.005

0.000

-0.005

-0.010

-0.015

$R^2 = -0.0632$

$R^2 = 0.0041$

$R^2 = 0.0017$

Ridge  
Return

LSTM  
Bidirectional

TFT  
Quantile

