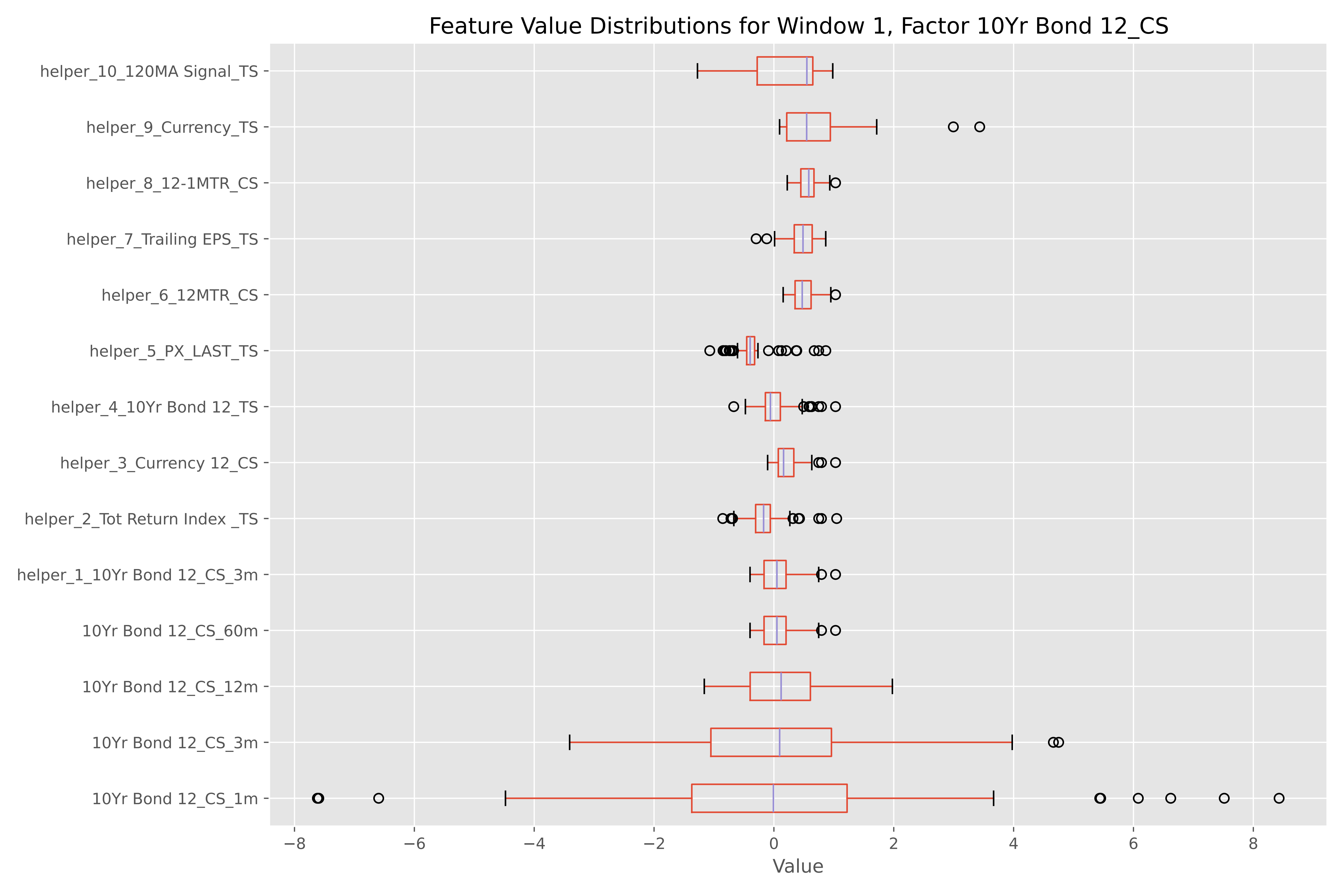
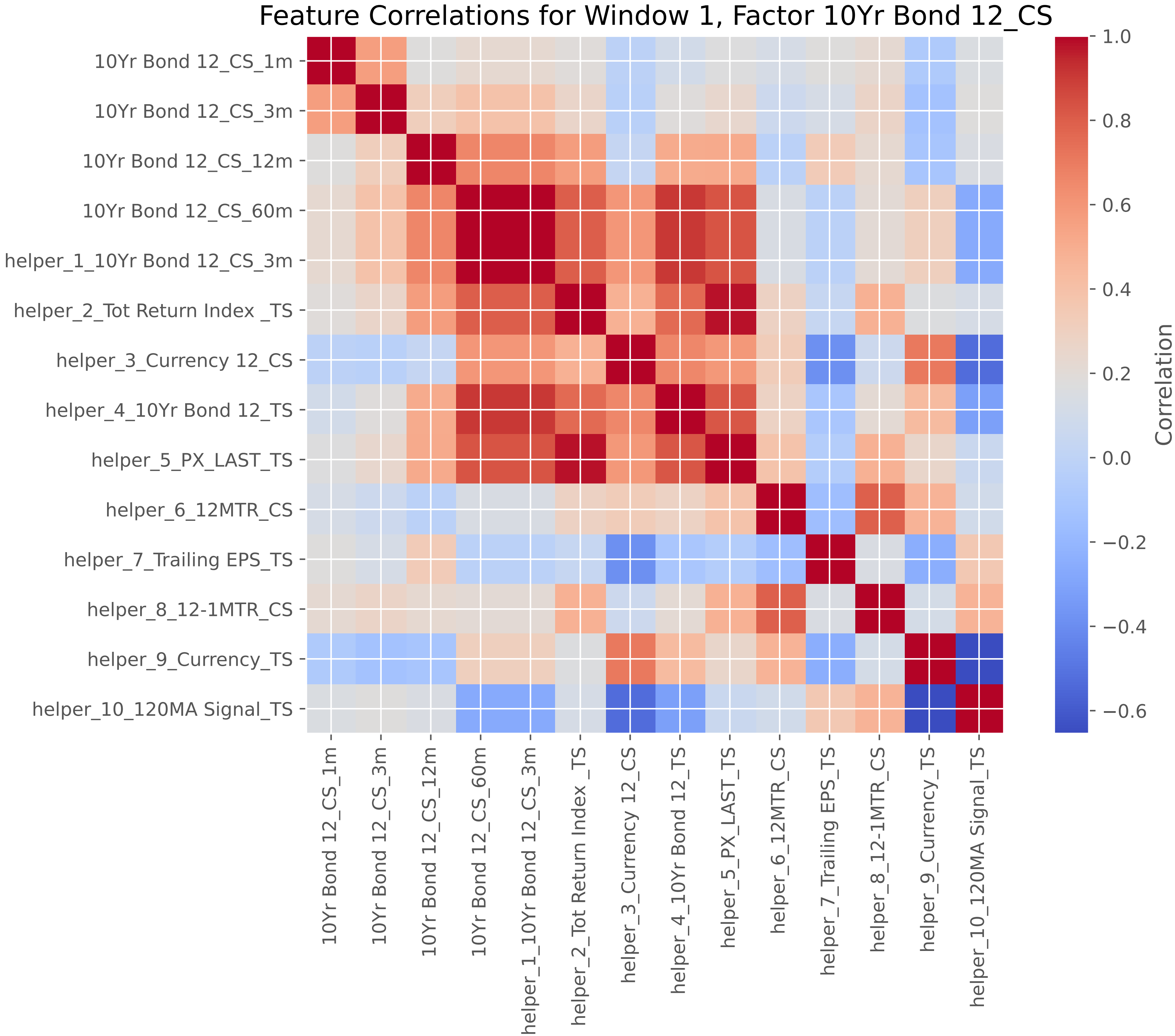
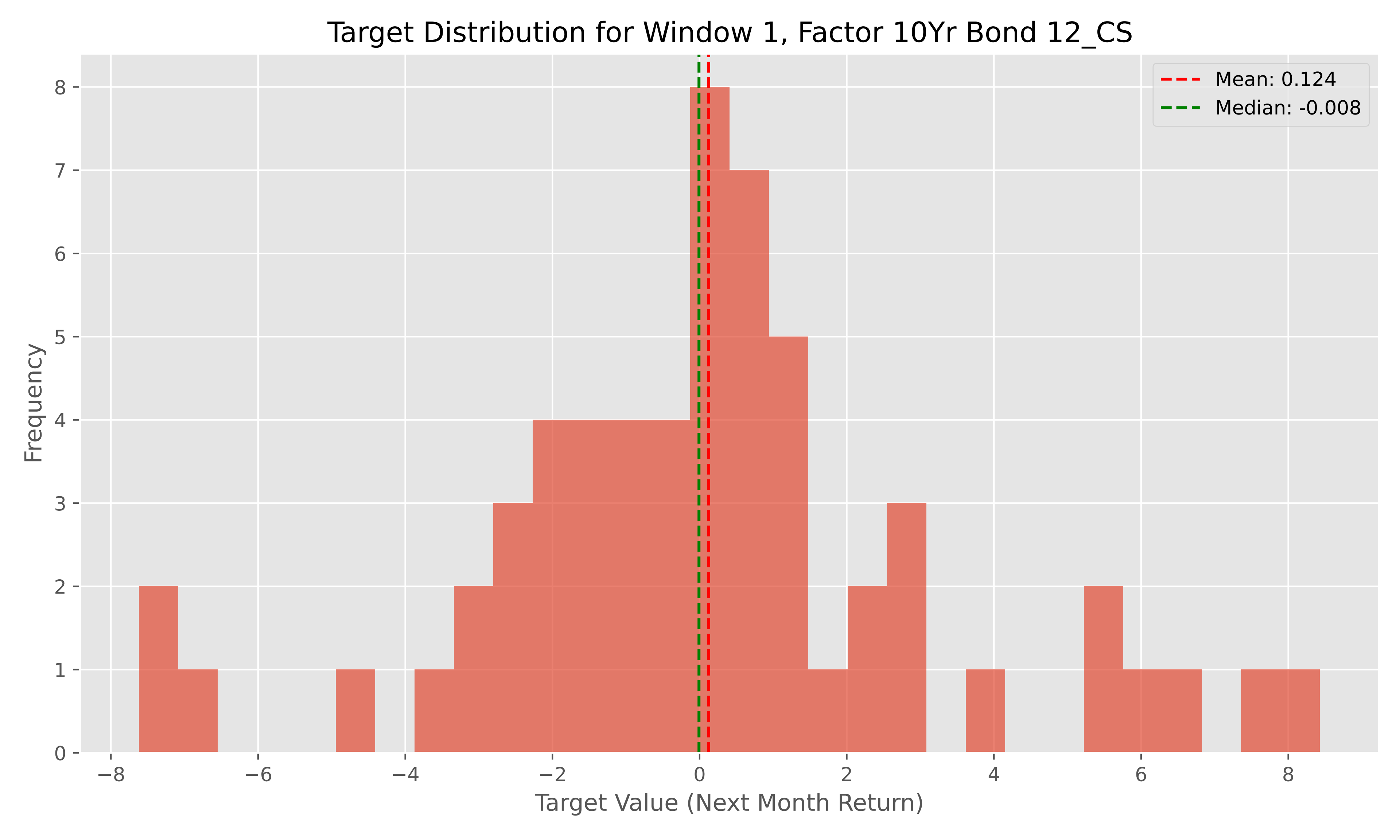
Feature Sets Visualizations
Factor Return Forecasting Project

Generated: 2025-05-15 06:55:17

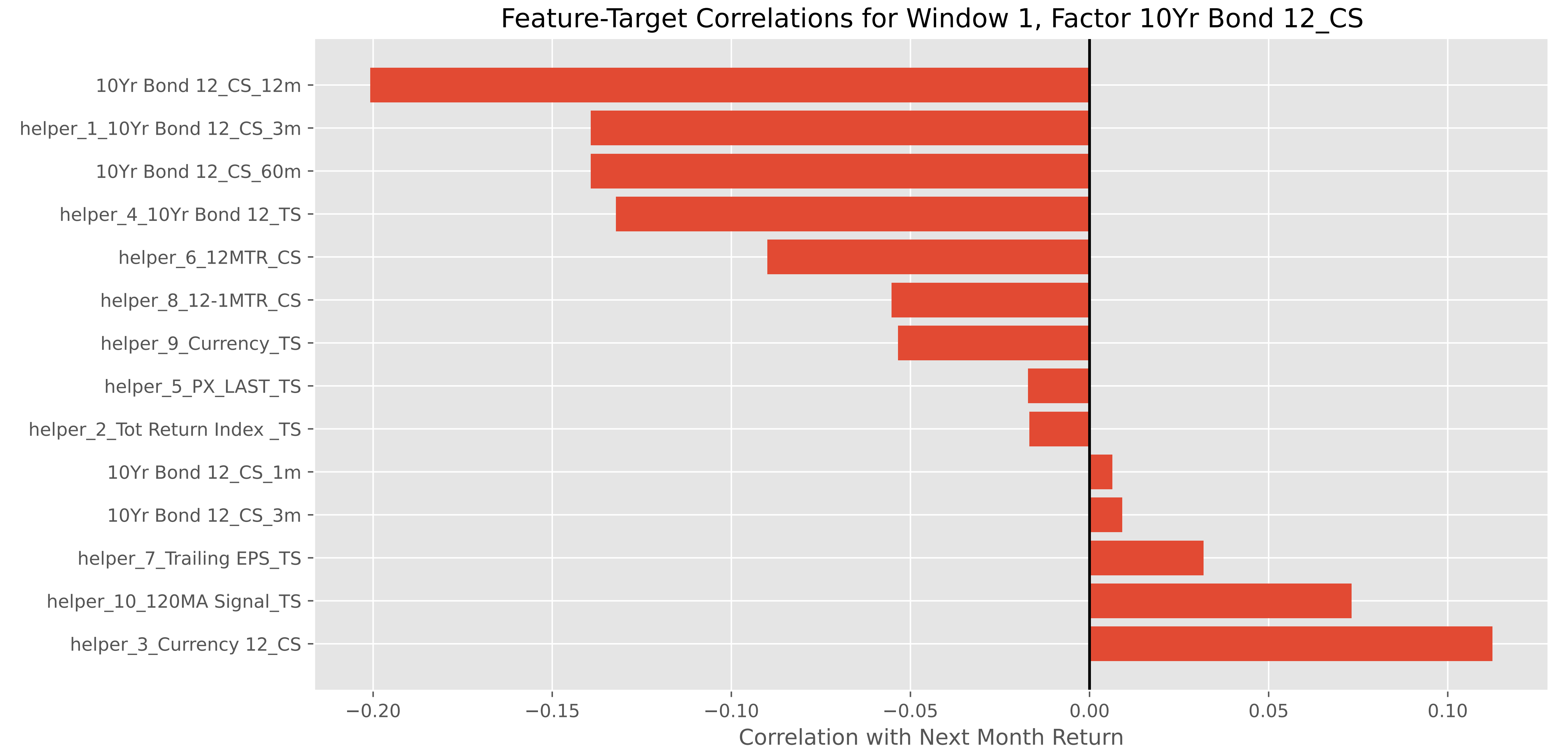
Total Windows: 236
Total Factors: 424


Feature Value Distributions for Window 1, Factor 10Yr Bond 12_CS
helper_10_120MA Signal_TS
helper_9_Currency_TS
helper_8_12-1MTR_CS
helper_7_Trailing EPS_TS
helper_6_12MTR_CS
helper_5_PX_LAST_TS
helper_4_10Yr Bond 12_TS
helper_3_Currency 12_CS
helper_2_Tot Return Index _TS
helper_1_10Yr Bond 12_CS_3m
10Yr Bond 12_CS_60m
10Yr Bond 12_CS_12m
10Yr Bond 12_CS_3m
10Yr Bond 12_CS_1m
−8
−6
−4
−2
0
2
4
6
8
Value

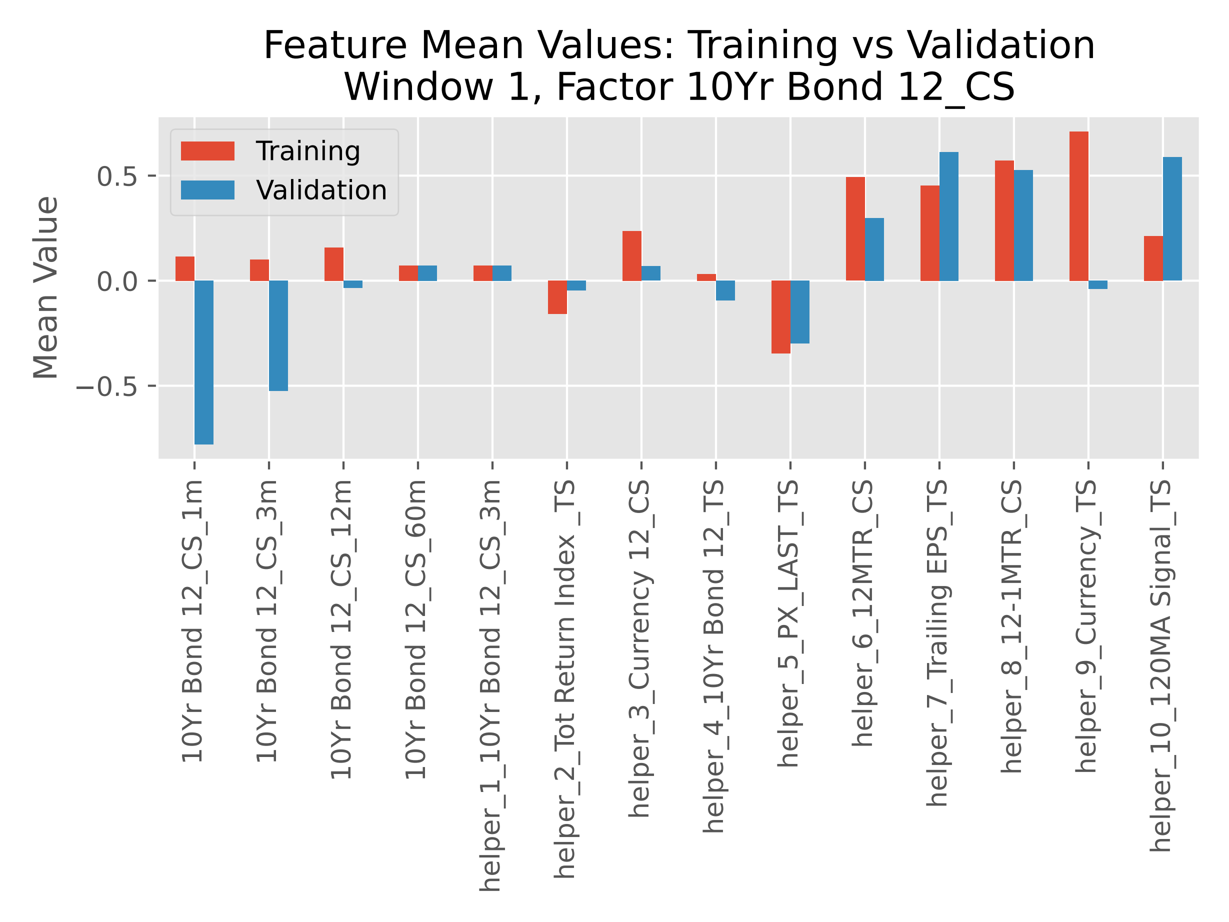

Feature Correlations for Window 1, Factor 10Yr Bond 12_CS
10Yr Bond 12_CS_1m
10Yr Bond 12_CS_3m
10Yr Bond 12_CS_12m
10Yr Bond 12_CS_60m
helper_1_10Yr Bond 12_CS_3m
helper_2_Tot Return Index _TS
helper_3_Currency 12_CS
helper_4_10Yr Bond 12_TS
helper_5_PX_LAST_TS
helper_6_12MTR_CS
helper_7_Trailing EPS_TS
helper_8_12-1MTR_CS
helper_9_Currency_TS
helper_10_120MA Signal_TS
Correlation
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
−0.6



Target Distribution for Window 1, Factor 10Yr Bond 12_CS
Mean: 0.124
Median: -0.008
Frequency
Target Value (Next Month Return)
0
1
2
3
4
5
6
7
8
−8
−6
−4
−2
0
2
4
6
8



Feature-Target Correlations for Window 1, Factor 10Yr Bond 12_CS
10Yr Bond 12_CS_12m
helper_1_10Yr Bond 12_CS_3m
10Yr Bond 12_CS_60m
helper_4_10Yr Bond 12_TS
helper_6_12MTR_CS
helper_8_12-1MTR_CS
helper_9_Currency_TS
helper_5_PX_LAST_TS
helper_2_Tot Return Index _TS
10Yr Bond 12_CS_1m
10Yr Bond 12_CS_3m
helper_7_Trailing EPS_TS
helper_10_120MA Signal_TS
helper_3_Currency 12_CS
−0.20
−0.15
−0.10
−0.05
0.00
0.05
0.10
Correlation with Next Month Return


Feature Mean Values: Training vs Validation
Window 1, Factor 10Yr Bond 12_CS
Training
Validation
Mean Value
0.5
0.0
−0.5
10Yr Bond 12_CS_1m
10Yr Bond 12_CS_3m
10Yr Bond 12_CS_12m
10Yr Bond 12_CS_60m
helper_1_10Yr Bond 12_CS_3m
helper_2_Tot Return Index _TS
helper_3_Currency 12_CS
helper_4_10Yr Bond 12_TS
helper_5_PX_LAST_TS
helper_6_12MTR_CS
helper_7_Trailing EPS_TS
helper_8_12-1MTR_CS
helper_9_Currency_TS
helper_10_120MA Signal_TS

Summary of Feature Set Analysis:

Total Windows: 236
Total Factors: 424
Features per Factor: 14

Feature Value Statistics (Sample):
Mean Min Value: -3.077971944341071
Mean Max Value: 3.3004818535956564
Mean Average Value: 0.06064503901624813
Mean Std Deviation: 0.2955490100078561

Data Split Information:
Training: 60 months
Validation: 6 months
Prediction: 1 month