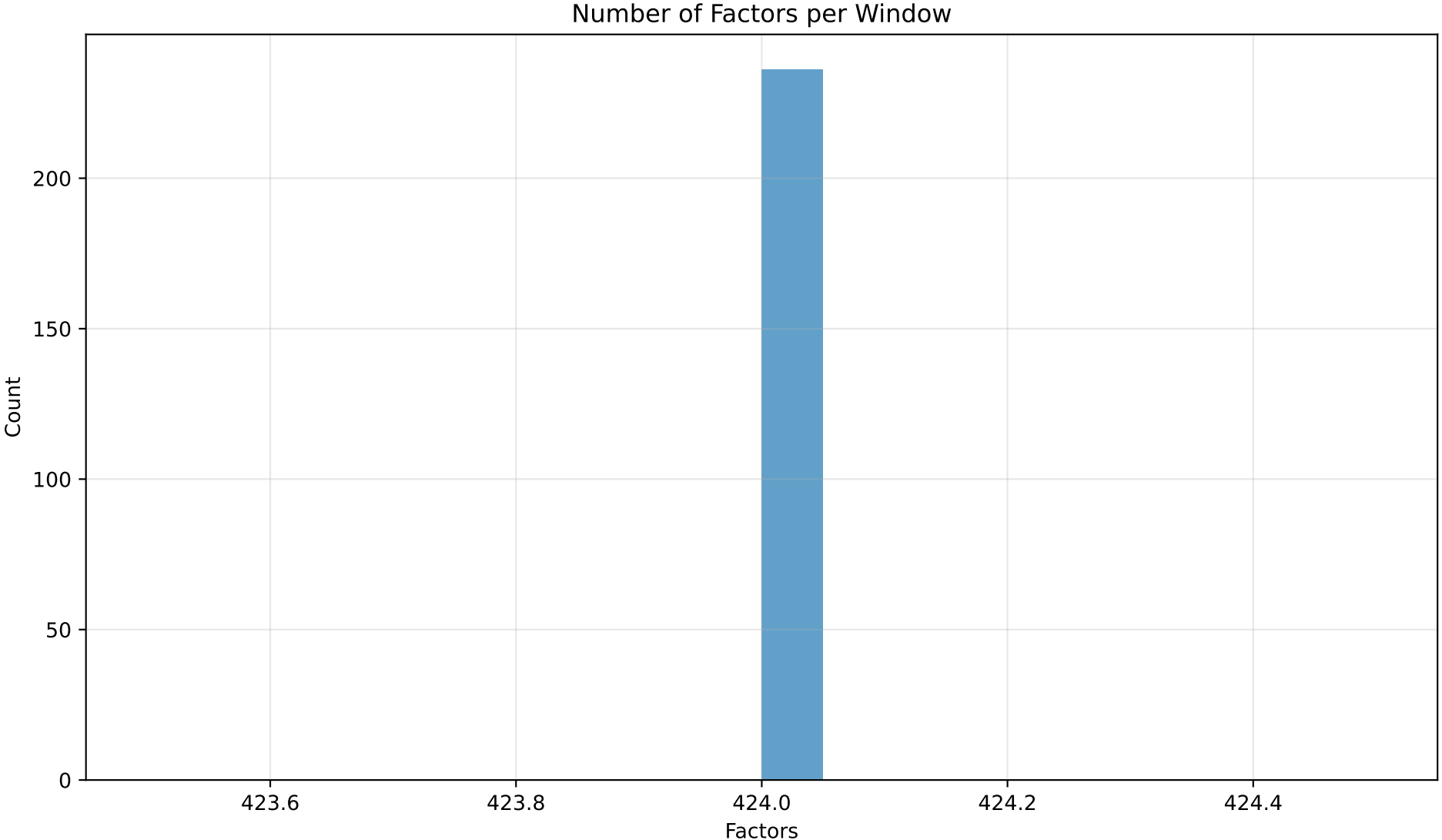
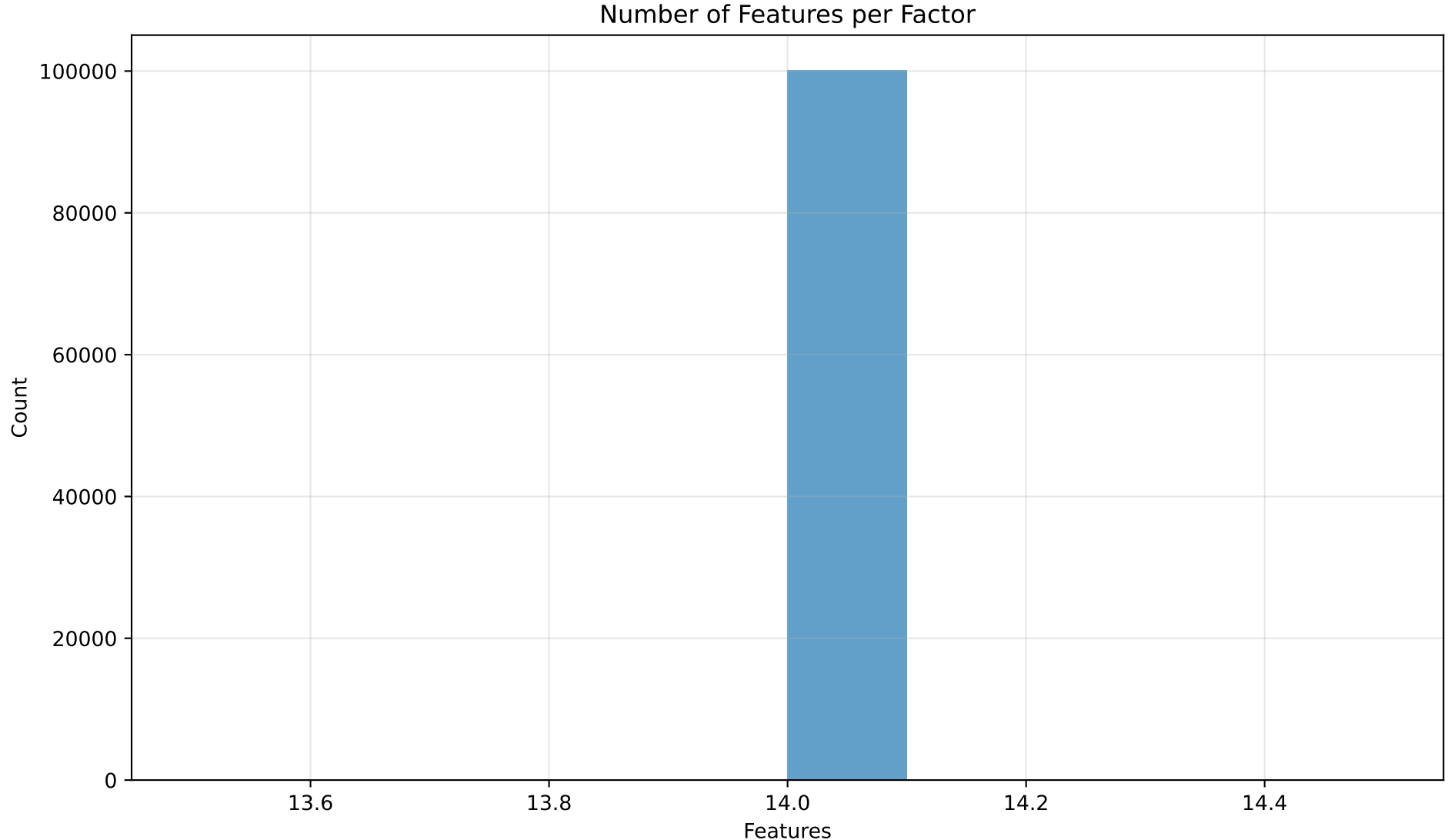
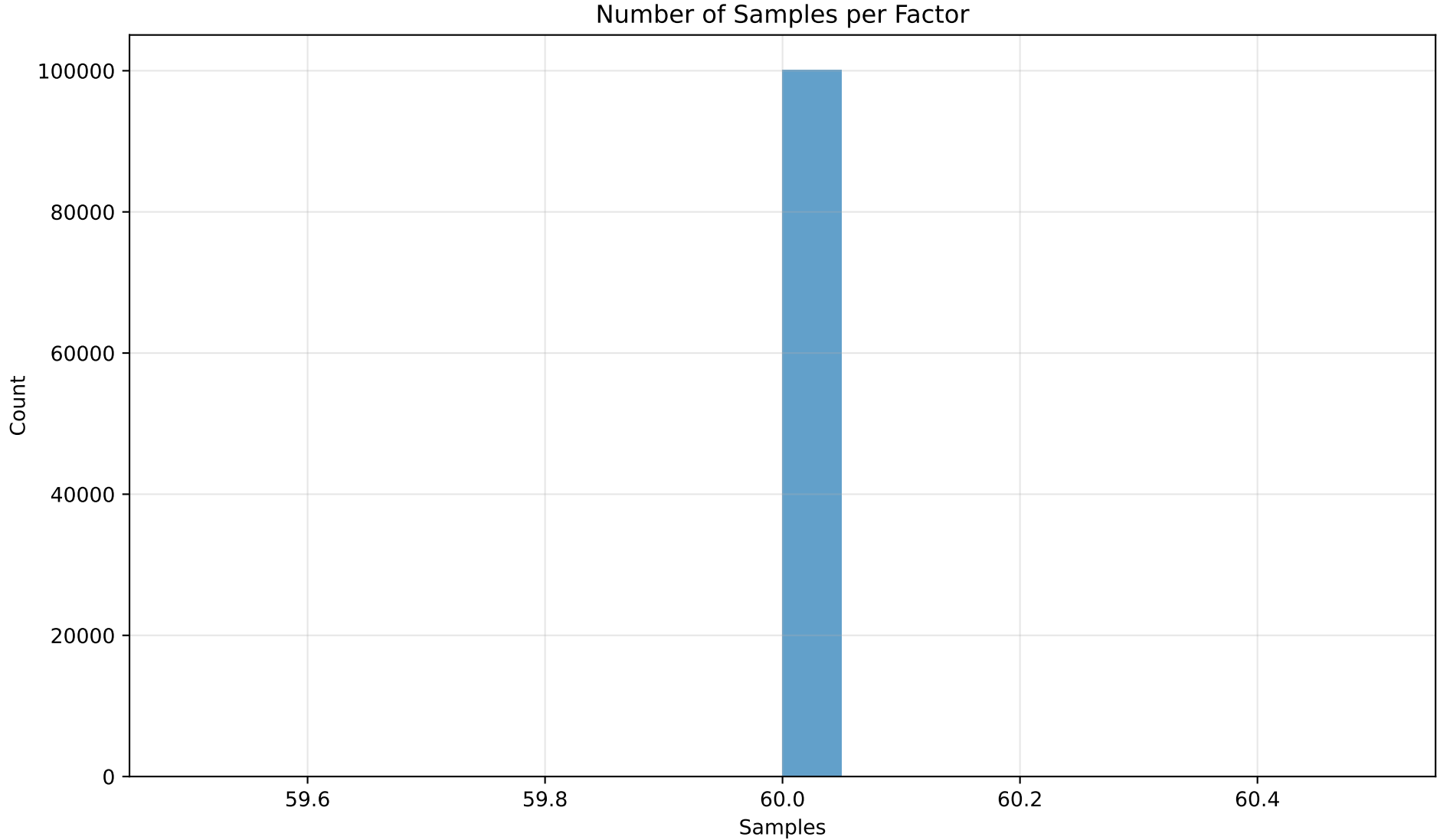
Feature Sets Visualization

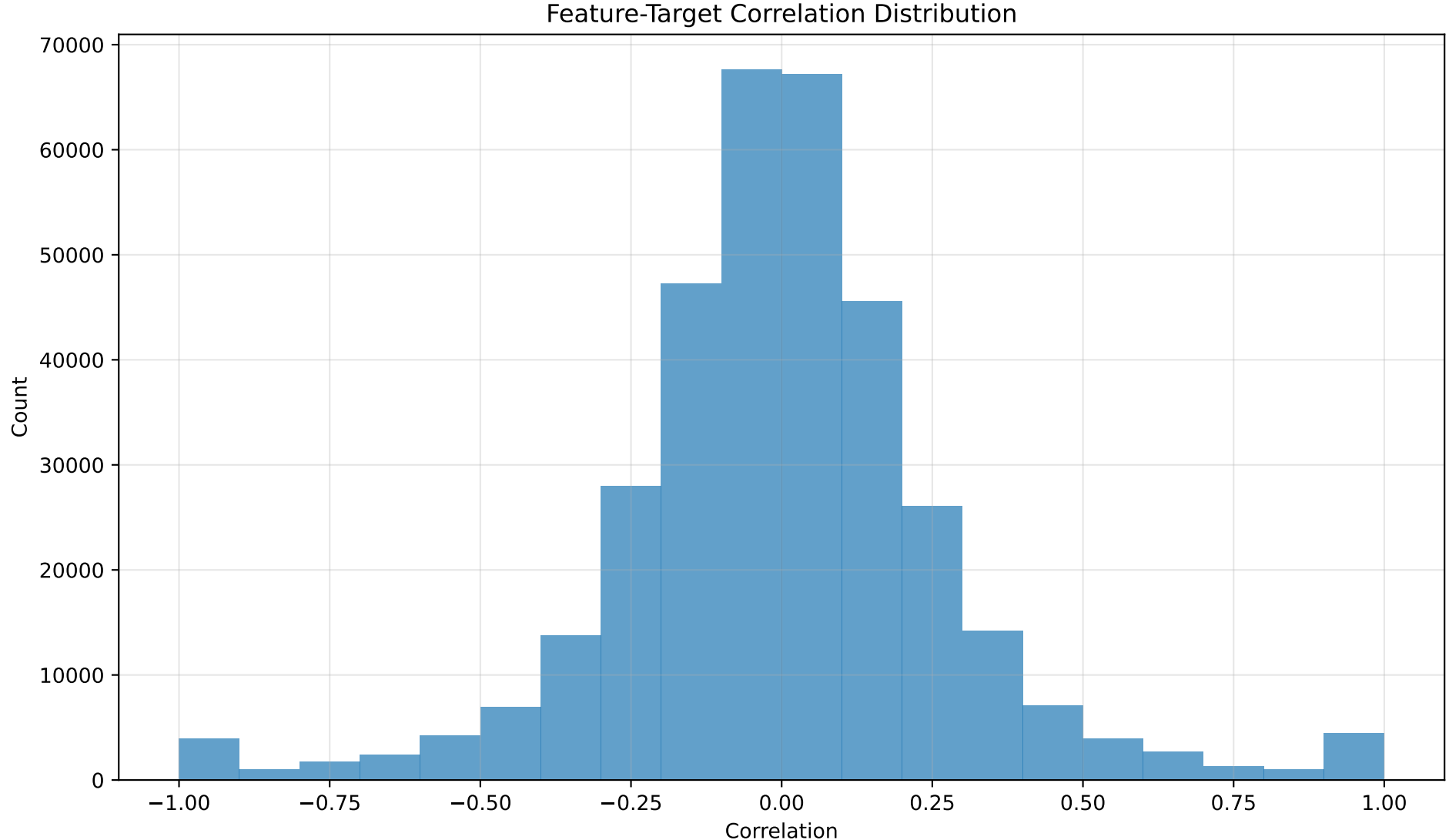
Generated on 2025-05-15 18:09:40

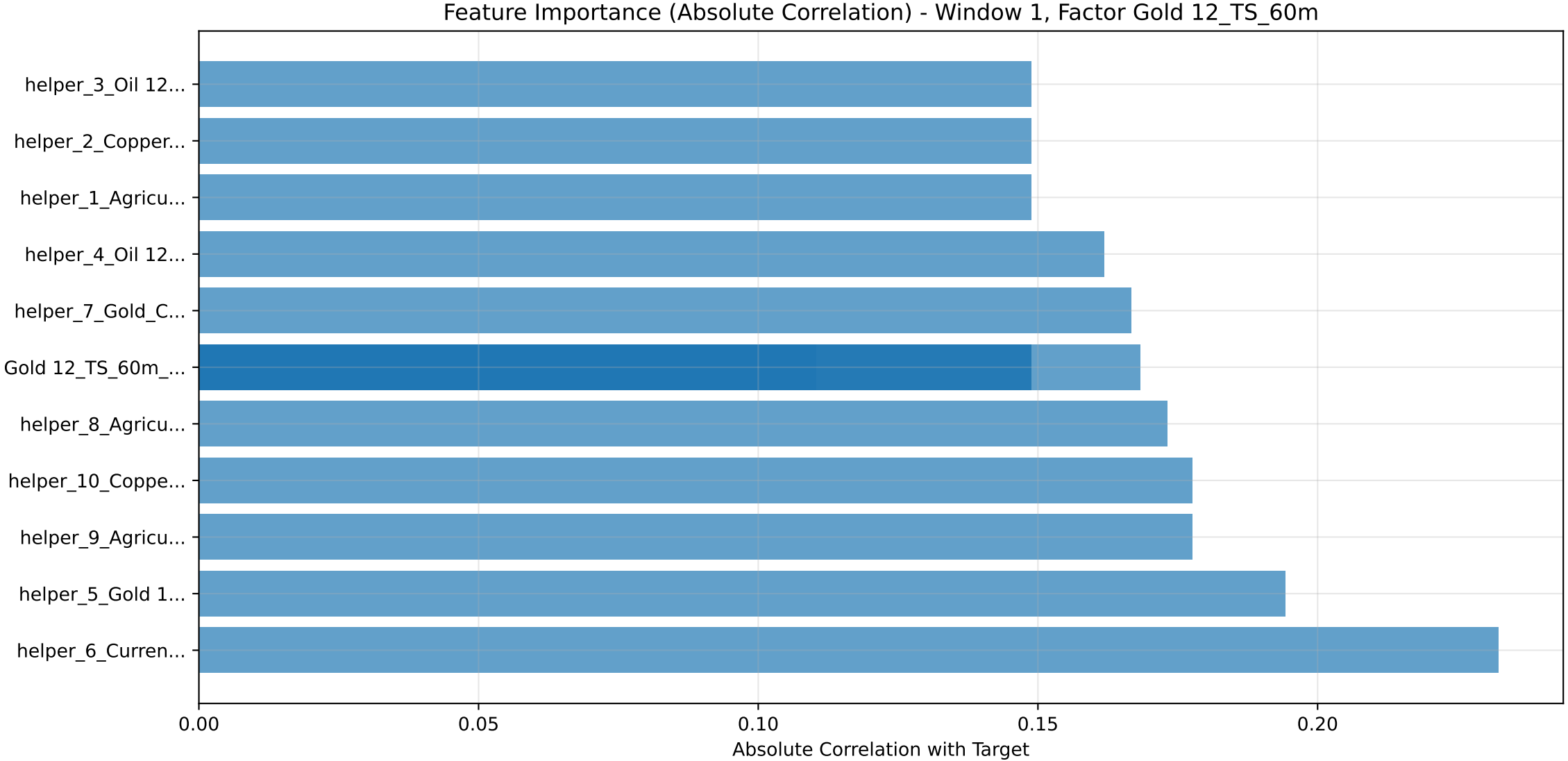
Total Windows: 236

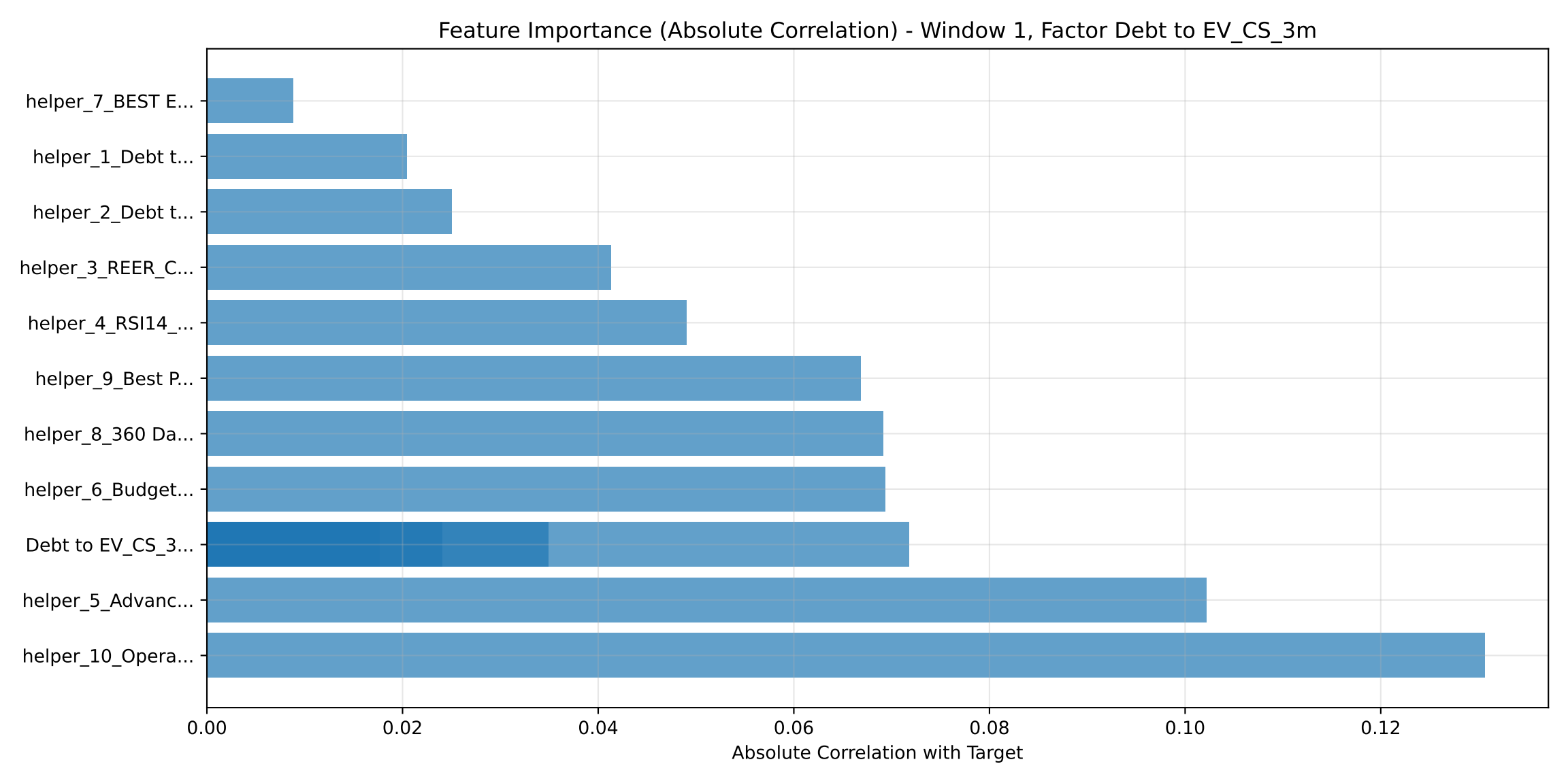

Number of Factors per Window
Count
0
50
100
150
200
423.6
423.8
424.0
424.2
424.4
Factors

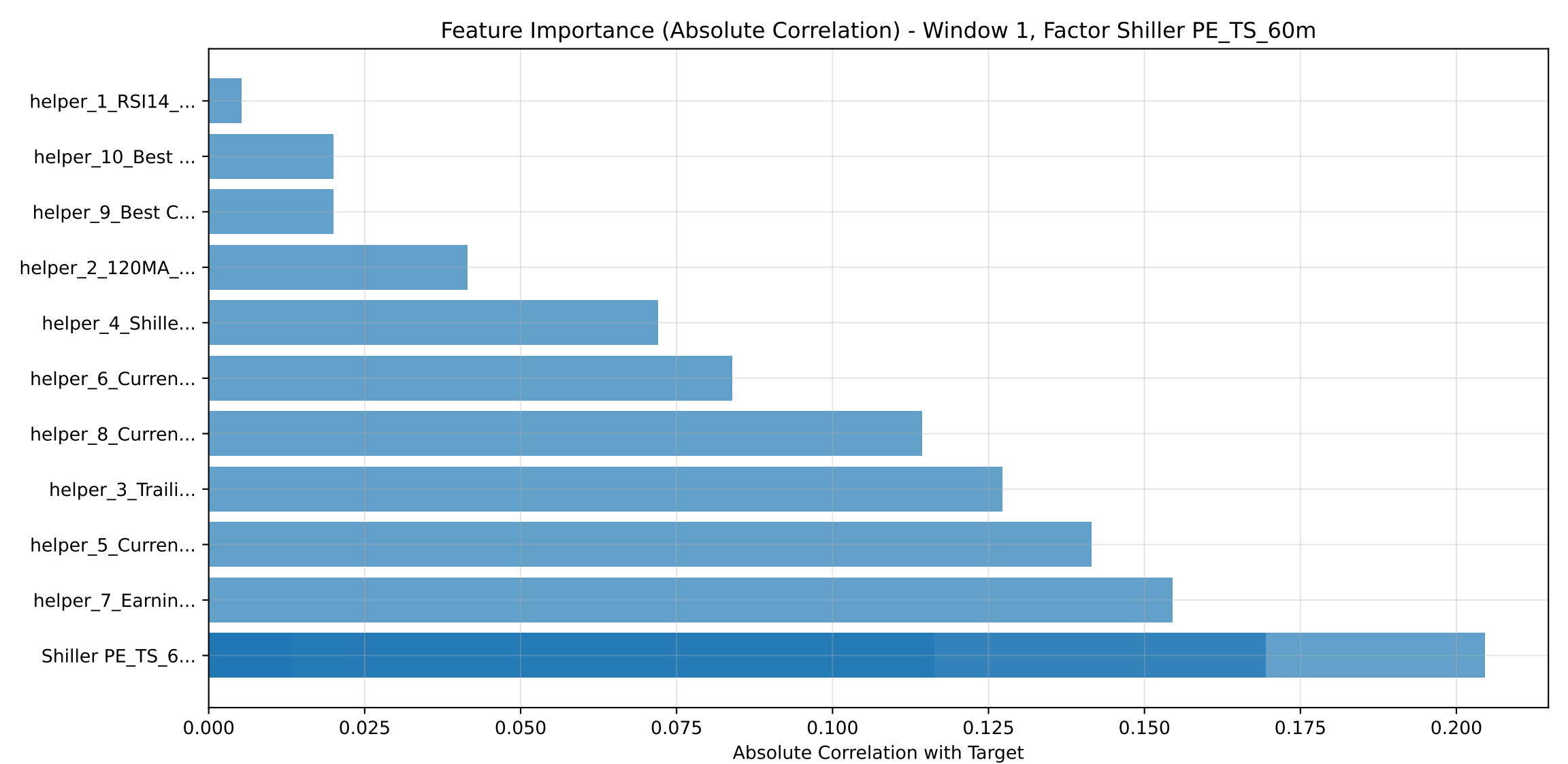

Number of Features per Factor
100000
80000
60000
40000
20000
0
Count
13.6
13.8
14.0
14.2
14.4
Features


Number of Samples per Factor
100000
80000
60000
40000
20000
0
Count
59.6
59.8
60.0
60.2
60.4
Samples


Feature-Target Correlation Distribution
Count
70000
60000
50000
40000
30000
20000
10000
0
−1.00
−0.75
−0.50
−0.25
0.00
0.25
0.50
0.75
1.00
Correlation


Feature Importance (Absolute Correlation) - Window 1, Factor Gold 12_TS_60m
helper_3_Oil 12...
helper_2_Copper...
helper_1_Agricu...
helper_4_Oil 12...
helper_7_Gold_C...
Gold 12_TS_60m_...
helper_8_Agricu...
helper_10_Coppe...
helper_9_Agricu...
helper_5_Gold 1...
helper_6_Curren...
0.00
0.05
0.10
0.15
0.20
Absolute Correlation with Target


Feature Importance (Absolute Correlation) - Window 1, Factor Debt to EV_CS_3m
helper_7_BEST E...
helper_1_Debt t...
helper_2_Debt t...
helper_3_REER_C...
helper_4_RSI14_...
helper_9_Best P...
helper_8_360 Da...
helper_6_Budget...
Debt to EV_CS_3...
helper_5_Advanc...
helper_10_Opera...
0.00
0.02
0.04
0.06
0.08
0.10
0.12
Absolute Correlation with Target


Feature Importance (Absolute Correlation) - Window 1, Factor Shiller PE_TS_60m
helper_1_RSI14_...
helper_10_Best ...
helper_9_Best C...
helper_2_120MA_...
helper_4_Shille...
helper_6_Curren...
helper_8_Curren...
helper_3_Traili...
helper_5_Curren...
helper_7_Earnin...
Shiller PE_TS_6...
0.000
0.025
0.050
0.075
0.100
0.125
0.150
0.175
0.200
Absolute Correlation with Target