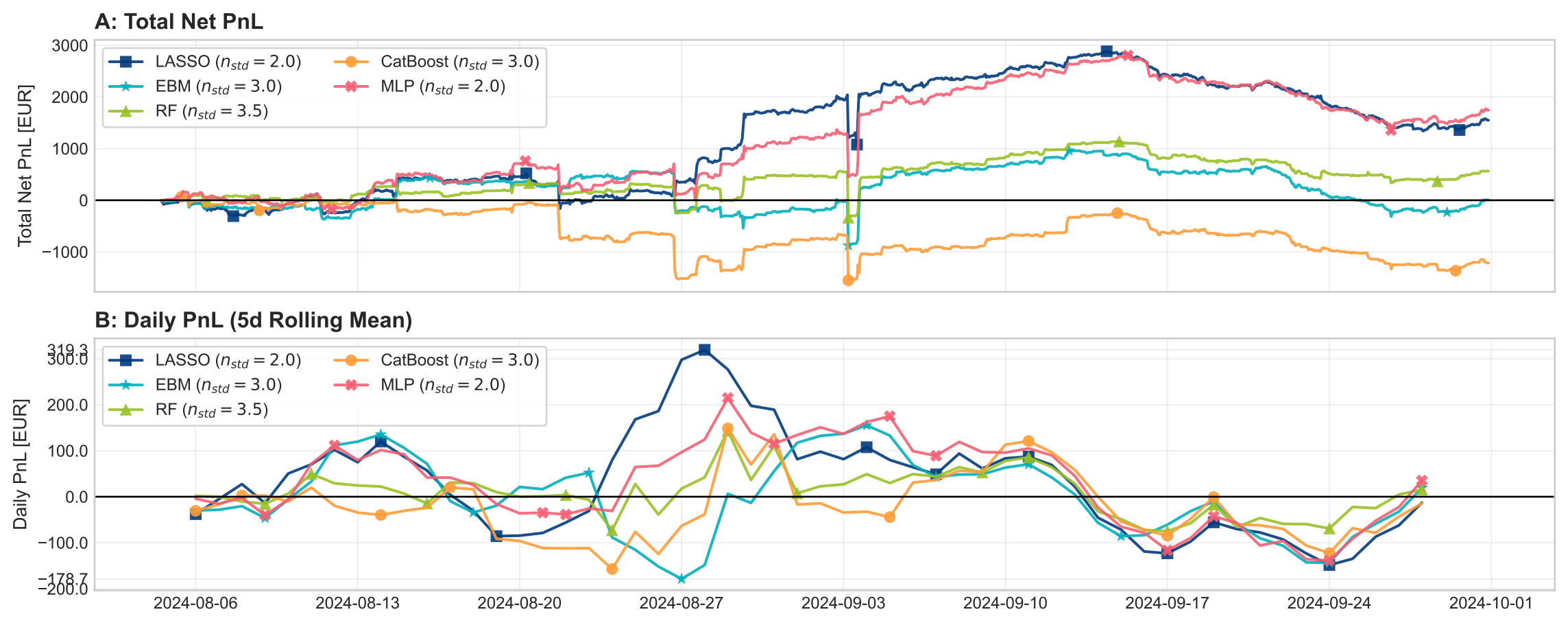
A: Total Net PnL
Total Net PnL [EUR]
3000
2000
1000
0
−1000
LASSO (n_{std} = 2.0)
EBM (n_{std} = 3.0)
RF (n_{std} = 3.5)
CatBoost (n_{std} = 3.0)
MLP (n_{std} = 2.0)
B: Daily PnL (5d Rolling Mean)
Daily PnL [EUR]
319.3
300.0
200.0
100.0
0.0
−100.0
−178.7
−200.0
LASSO (n_{std} = 2.0)
EBM (n_{std} = 3.0)
RF (n_{std} = 3.5)
CatBoost (n_{std} = 3.0)
MLP (n_{std} = 2.0)
2024-08-06
2024-08-13
2024-08-20
2024-08-27
2024-09-03
2024-09-10
2024-09-17
2024-09-24
2024-10-01