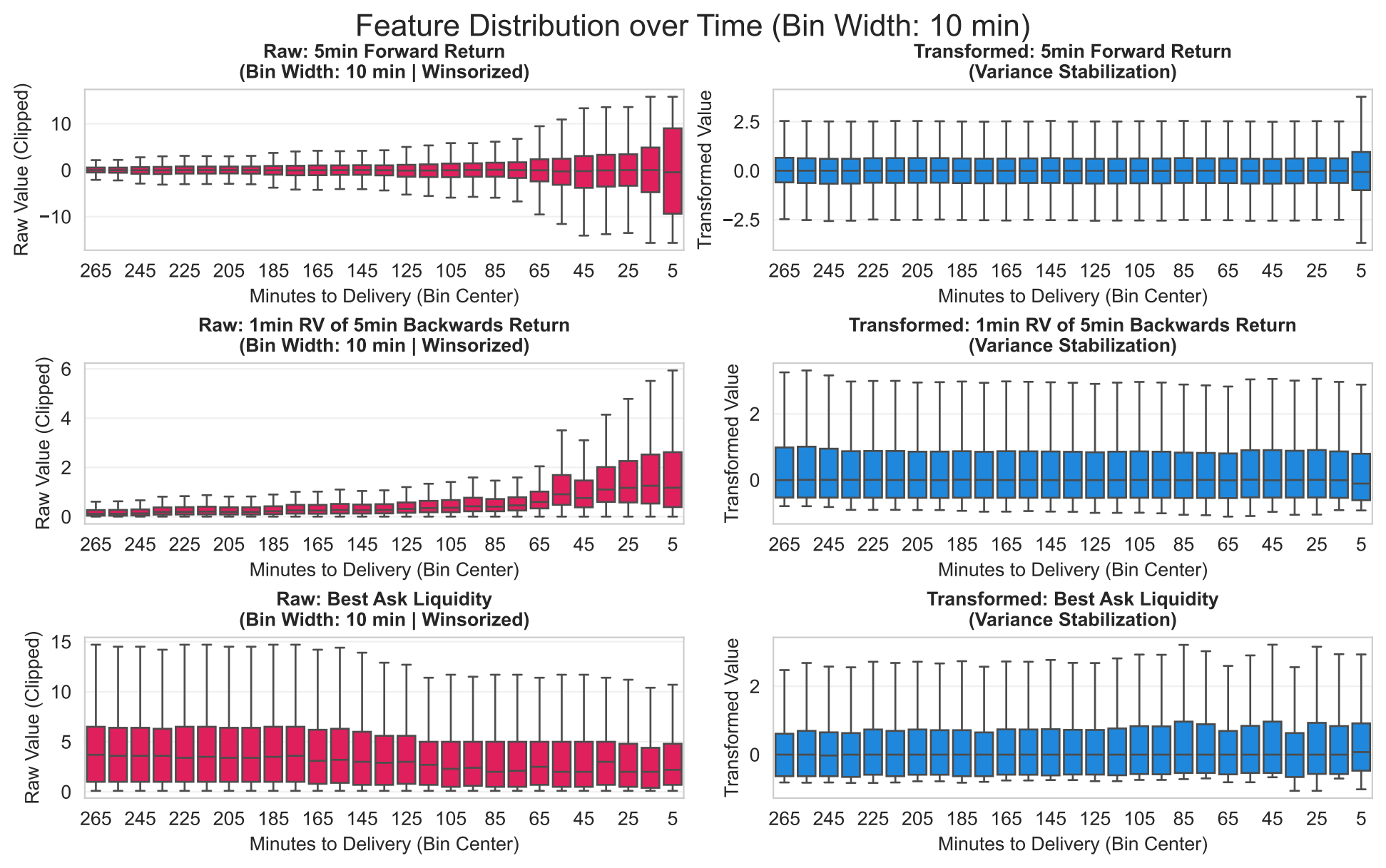
Feature Distribution over Time (Bin Width: 10 min)
Raw: 5min Forward Return
(Bin Width: 10 min | Winsorized)
Raw Value (Clipped)
Transformed: 5min Forward Return
(Variance Stabilization)
Transformed Value
Raw: 1min RV of 5min Backwards Return
(Bin Width: 10 min | Winsorized)
Raw Value (Clipped)
Transformed: 1min RV of 5min Backwards Return
(Variance Stabilization)
Transformed Value
Raw: Best Ask Liquidity
(Bin Width: 10 min | Winsorized)
Raw Value (Clipped)
Transformed: Best Ask Liquidity
(Variance Stabilization)
Transformed Value
265 245 225 205 185 165 145 125 105 85 65 45 25 5
Minutes to Delivery (Bin Center)