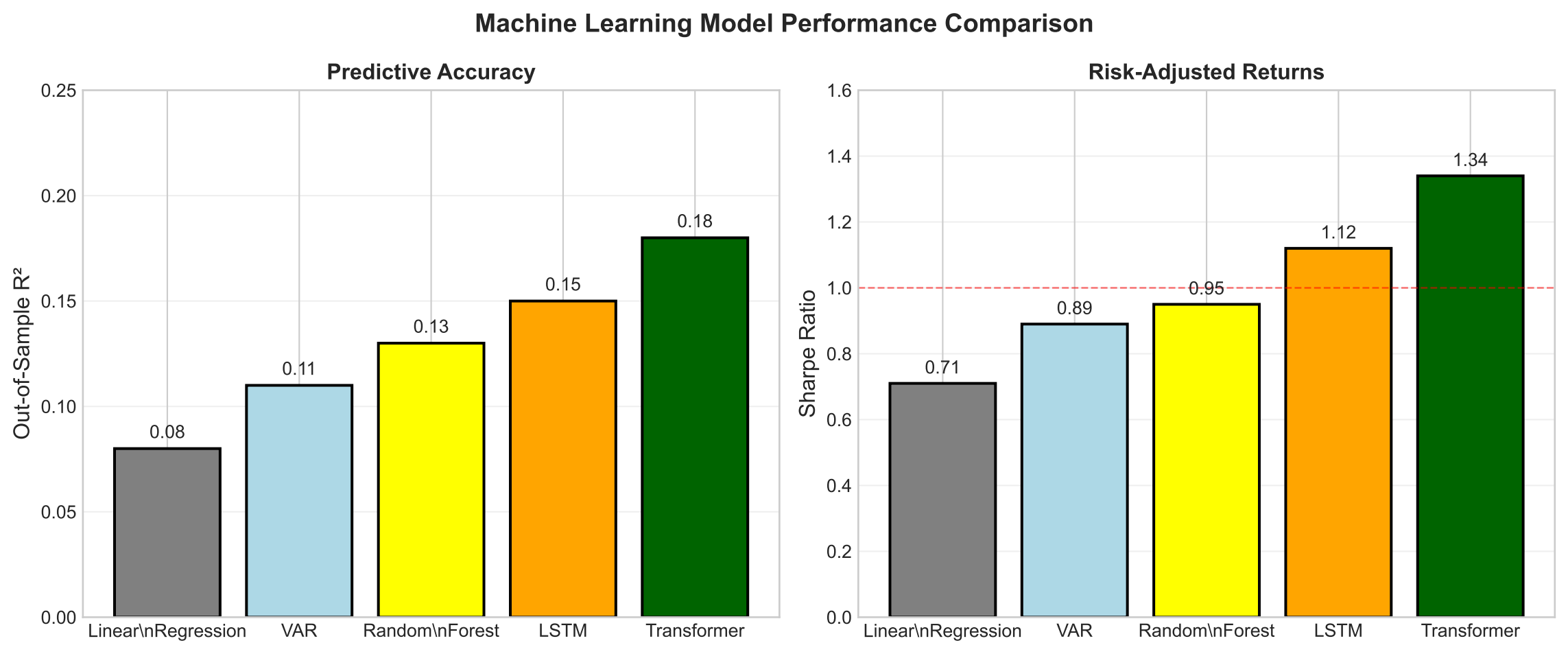
Machine Learning Model Performance Comparison
Predictive Accuracy
Out-of-Sample R²
0.25
0.20
0.15
0.10
0.05
0.00
0.08
0.11
0.13
0.15
0.18
Linear\nRegression
VAR
Random\nForest
LSTM
Transformer
Risk-Adjusted Returns
Sharpe Ratio
1.6
1.4
1.2
1.0
0.8
0.6
0.4
0.2
0.0
0.71
0.89
0.95
1.12
1.34
Linear\nRegression
VAR
Random\nForest
LSTM
Transformer