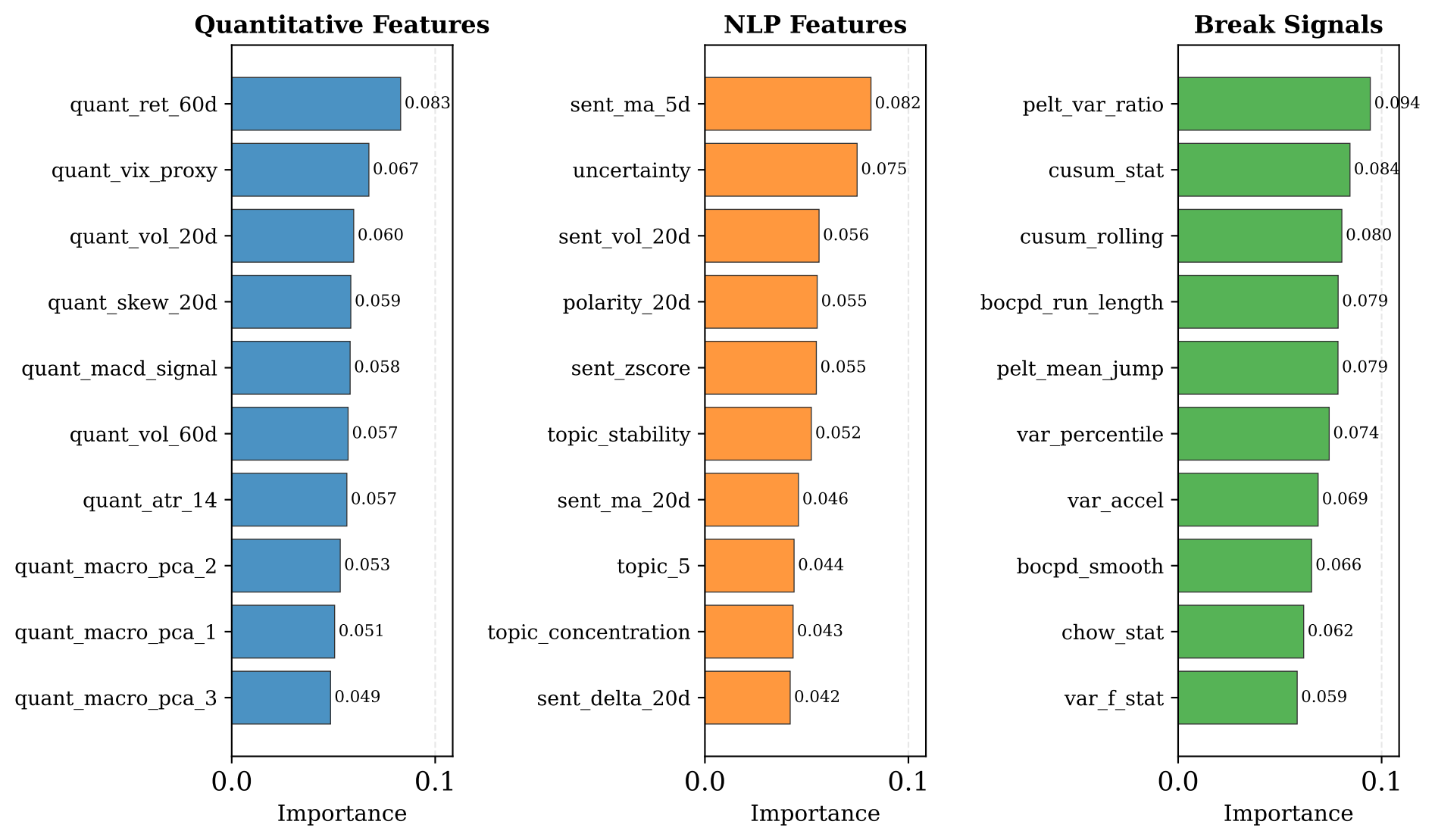
Quantitative Features
quant_ret_60d
0.083
quant_vix_proxy
0.067
quant_vol_20d
0.060
quant_skew_20d
0.059
quant_macd_signal
0.058
quant_vol_60d
0.057
quant_atr_14
0.057
quant_macro_pca_2
0.053
quant_macro_pca_1
0.051
quant_macro_pca_3
0.049
0.0
0.1
Importance
NLP Features
sent_ma_5d
0.082
uncertainty
0.075
sent_vol_20d
0.056
polarity_20d
0.055
sent_zscore
0.055
topic_stability
0.052
sent_ma_20d
0.046
topic_5
0.044
topic_concentration
0.043
sent_delta_20d
0.042
0.0
0.1
Importance
Break Signals
pelt_var_ratio
0.094
cusum_stat
0.084
cusum_rolling
0.080
bocpd_run_length
0.079
pelt_mean_jump
0.079
var_percentile
0.074
var_accel
0.069
bocpd_smooth
0.066
chow_stat
0.062
var_f_stat
0.059
0.0
0.1
Importance