A number on a black background

Description automatically generated

Q: The model is biased, because the prediction value is all the same (for example “APT” and “BA”)

mse\_enet\_best <- numeric(n\_stocks)

for (i in 1:n\_stocks) {

name <- colnames(pred\_mat)[i]

mse\_enet\_best[i] <- mse(actual =rets\_mat\_test[, name],

predicted = pred\_mat[, name] )

}

names(mse\_enet\_best) <- colnames(pred\_mat)