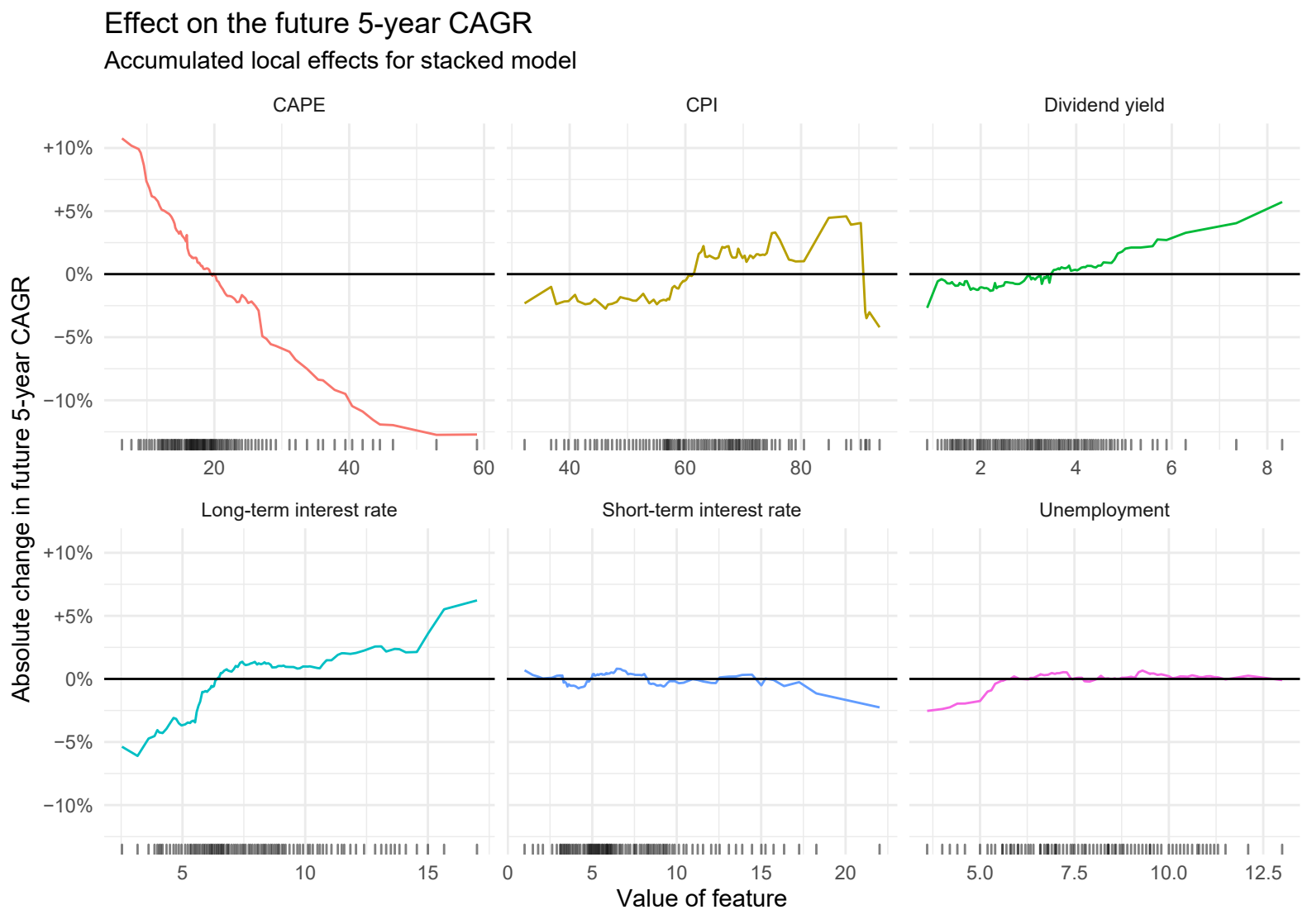
Effect on the future 5-year CAGR
Accumulated local effects for stacked model
CAPE
CPI
Dividend yield
Long-term interest rate
Short-term interest rate
Unemployment
+10%
+5%
0%
−5%
−10%
Absolute change in future 5-year CAGR
20
40
60
40
60
80
2
4
6
8
5
10
15
0
5
10
15
20
5.0
7.5
10.0
12.5
Value of feature