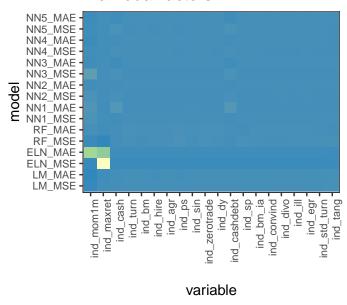**Individual factors** — **Macro factors**

Heatmap showing importance values (0.00 to 1.00) across models (NN5_MAE, NN5_MSE, NN4_MAE, NN4_MSE, NN3_MAE, NN3_MSE, NN2_MAE, NN2_MSE, NN1_MAE, NN1_MSE, RF_MAE, RF_MSE, ELN_MAE, ELN_MSE, LM_MAE, LM_MSE) and variables.

Individual factor variables: ind_mom1m, ind_maxret, ind_cash, ind_turn, ind_bm, ind_hire, ind_agr, ind_ps, ind_sin, ind_zerotrade, ind_dy, ind_cashdebt, ind_sp, ind_bm_ia, ind_convind, ind_divo, ind_ill, ind_egr, ind_std_turn, ind_tang

Macro factor variables: macro_bm, macro_dfy, macro_dp, macro_ep, macro_ff_CMA, macro_ff_HML, macro_ff_Mkt.RF, macro_ff_RMW, macro_ff_SMB, macro_ntis, macro_svar, macro_tbl, macro_tms