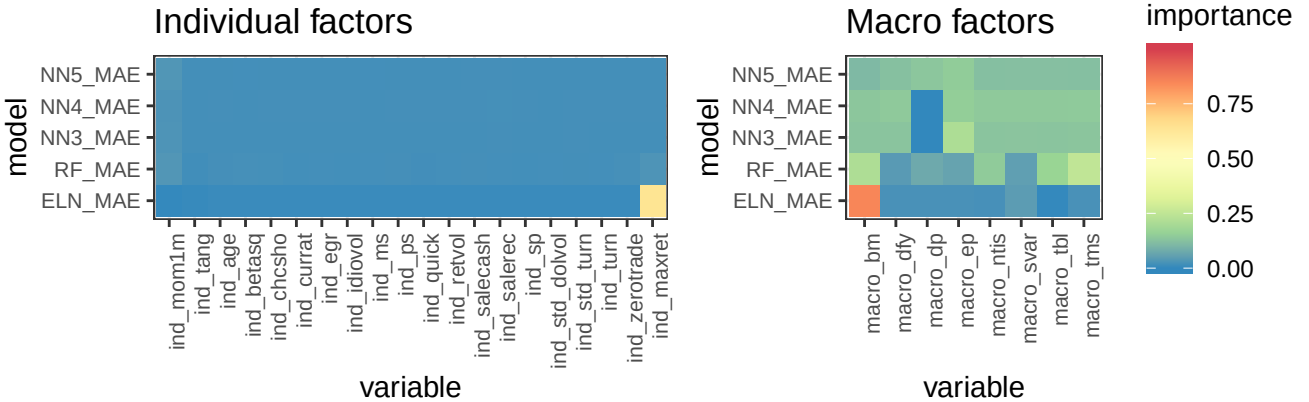
Individual factors
model
NN5_MAE
NN4_MAE
NN3_MAE
RF_MAE
ELN_MAE
ind_mom1m
ind_tang
ind_age
ind_betasq
ind_chcsho
ind_currat
ind_egr
ind_idiovol
ind_ms
ind_ps
ind_quick
ind_retvol
ind_salecash
ind_salerec
ind_sp
ind_std_dolvol
ind_std_turn
ind_turn
ind_zerotrade
ind_maxret
variable
Macro factors
model
NN5_MAE
NN4_MAE
NN3_MAE
RF_MAE
ELN_MAE
macro_bm
macro_dfy
macro_dp
macro_ep
macro_ntis
macro_svar
macro_tbl
macro_tms
variable
importance
0.75
0.50
0.25
0.00