

Heatmap showing the importance of macro variables for different models. The y-axis lists 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 the x-axis lists variables (macro\_bm, macro\_dfy, macro\_dp, macro\_ep, macro\_ntis, macro\_svar, macro\_tbl, macro\_tms). A color scale on the right indicates importance from 0.00 (blue) to 1.00 (red).