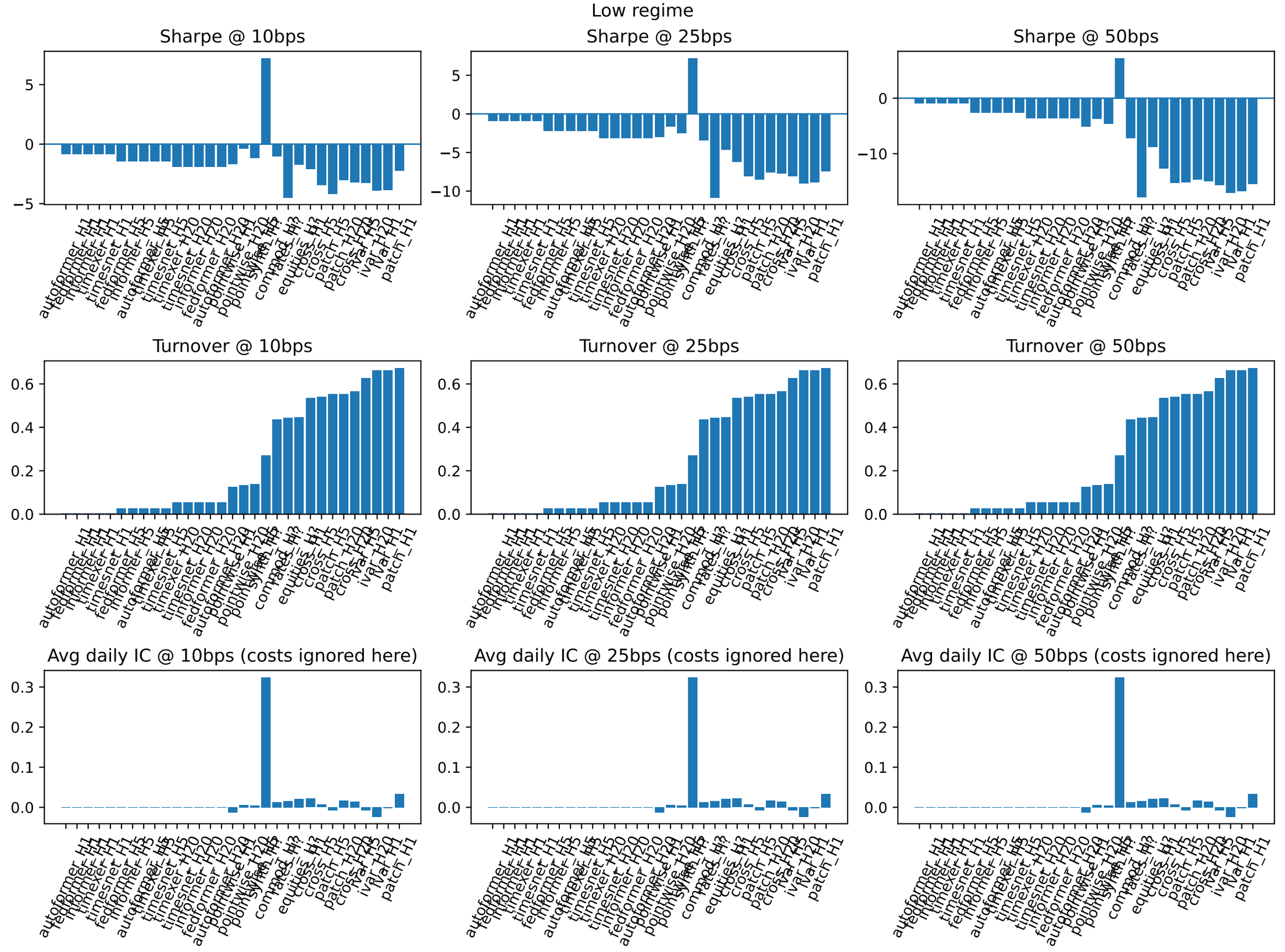
Low regime
Sharpe @ 10bps
Sharpe @ 25bps
Sharpe @ 50bps
Turnover @ 10bps
Turnover @ 25bps
Turnover @ 50bps
Avg daily IC @ 10bps (costs ignored here)
Avg daily IC @ 25bps (costs ignored here)
Avg daily IC @ 50bps (costs ignored here)
autoformer_H1
fedformer_H1
informer_H1
timesnet_H1
fedformer_H5
autoformer_H5
timexer_H1
timesnet_H5
informer_H5
fedformer_H20
autoformer_H20
pointwise_H1
pointwise_H20
synth_H1
convnet_H1
equities_H1
cross_H5
patch_H5
patch_H20
cross_H20
ivar_H5
ivar_H20
var_H1
patch_H1