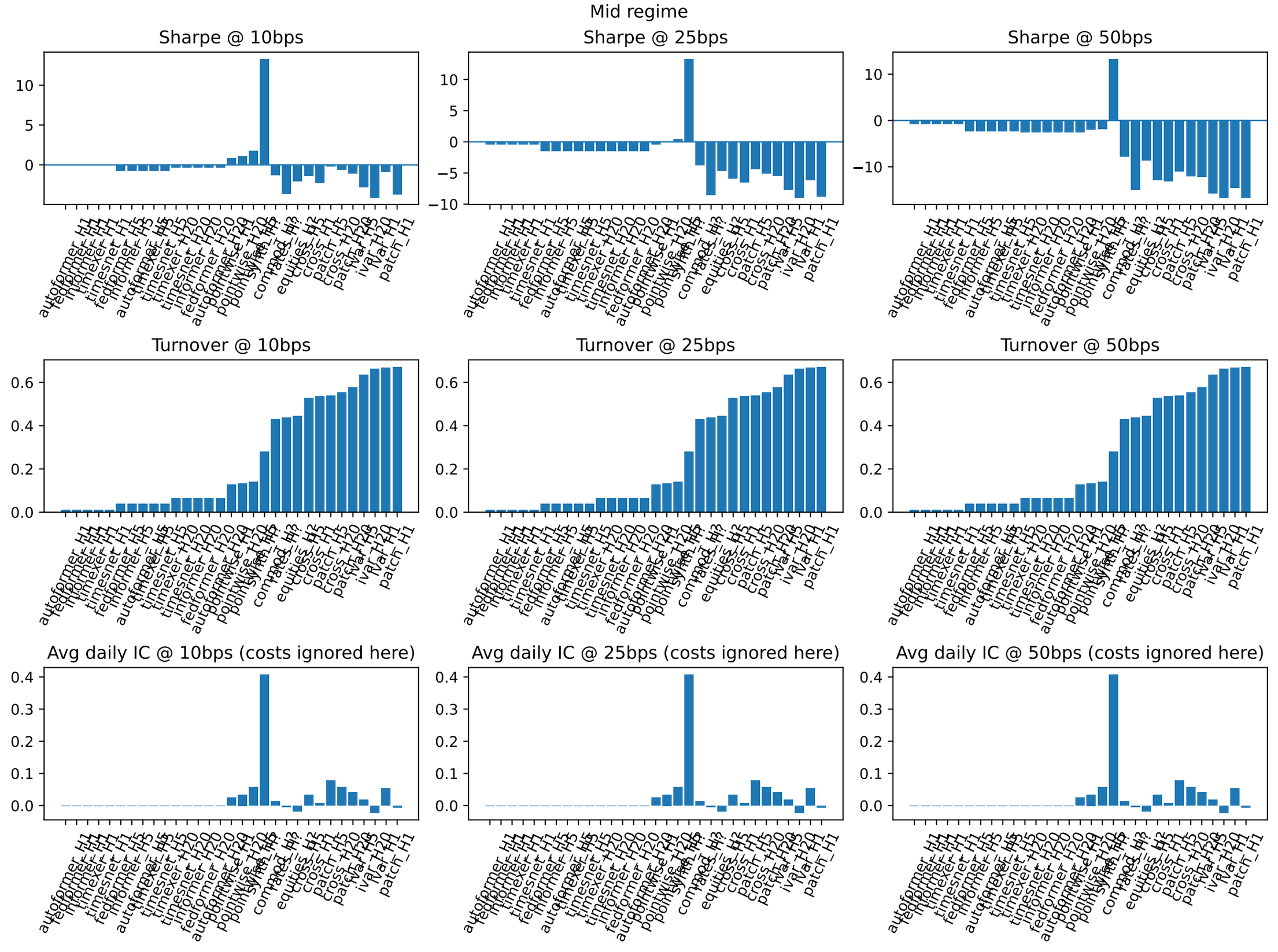
Mid regime
Sharpe @ 10bps
Sharpe @ 25bps
Sharpe @ 50bps
Turnover @ 10bps
Turnover @ 25bps
Turnover @ 50bps
Avg daily IC @ 10bps (costs ignored here)
Avg daily IC @ 25bps (costs ignored here)
Avg daily IC @ 50bps (costs ignored here)
autoformer_H1
fedformer_H1
informer_H1
timesnet_H1
timexer_H1
autoformer_H5
timesnet_H5
timexer_H5
informer_H5
fedformer_H5
autoformer_H20
pointwise_H20
pointwise_H5
pointwise_H1
symmetric_H20
symmetric_H5
symmetric_H1
convnet_H2
equities_H2
equities_H1
cross_H5
patch_H1
cross_H1
patch_H5
cross_H20
patch_H20
ivar_H5
ivar_H20
ivar_H1
patch_H1