satisfied: text-to-image in c:\users\venu\anaconda3\lib\site-packages (0.0.5)
satisfied: Pillow in c:\users\venu\anaconda3\lib\site-packages (from text-to-image) (7.2.0)
o restart the kernel to use updated packages.
satisfied: prettytable in c:\users\venu\anaconda3\lib\site-packages (2.0.0)
satisfied: wcwidth in c:\users\venu\anaconda3\lib\site-packages (from prettytable) (0.2.5)
satisfied: setuptools in c:\users\venu\anaconda3\lib\site-packages (from prettytable) (49.2.0.post2020071
o restart the kernel to use updated packages.

##
using Coefficients
****
om coefficients greater than 0.1 :
----
igh Price GR', 'Low Price GR', 'Close Price GR', 'WAP GR', 'No.of Shares GR', 'Total Turnover (Rs.) GR',
using columns obtained from feature importance using Coefficients :
tion -----> -----> 449

ite direction <----- -----> 449

orrect direction : 0.5

ted using columns obtained from feature importance using

direction -----> -----> 451

ite direction <----- -----> 447
orrect direction : 0.50222717149220 49
ted using columns obtained from feature importance using
direction -----> -----> 448

te direction <----- -----> 450
rrect direction : 0.4988864142538975 7
tted using columns obtained from feature importance usin
irection -----> -----> 448

te direction <----- -----> 450
rrect direction : 0.4988864142535389757
* *
nce using p-value
* *
d from p-values less than 0.02 :
- -
ta GR']
ted using columns obtained from feature importance using
irection -----> -----> 473

posite direction <----- -----> 425
f correct direction : 0.5267260579064588
fitted using columns obtained from feature importance us
me direction -----> -----> 440

posite direction <----- -----> 458
f correct direction : 0.4899777282850779 6
fitted using columns obtained from feature importance us
me direction -----> -----> 448

osite direction <----- -----> 450
correct direction : 0.4988864142538975
fitted using columns obtained from feature importance u
he direction -----> -----> 450

posite direction <----- -----> 448
f correct direction : 0.50111358574610 24
ained from p-values less than 0.05 :

GR', 'No. of Trades GR', 'Alpha GR', 'Beta GR']
fitted using columns obtained from feature importance u
me direction -----> -----> 475

posite direction <----- -----> 423
f correct direction : 0.5289532293986637
fitted using columns obtained from feature importance us
me direction -----> -----> 438

posite direction <----- -----> 460
f correct direction : 0.48775055679287305
fitted using columns obtained from feature importance us
me direction -----> -----> 448

osite direction <----- -----> 450
correct direction : 0.49888641425389757
fitted using columns obtained from feature importance u
he direction -----> -----> 449

> 449

 0.1 :
- - - - - - - -
 of Trades GR', 'Deliverable Quantity GR', '% Deli. Qty
d from feature importance using PValue :
8

posite direction <----- -----> 440
f correct direction : 0.5100222717149221
fitted using columns obtained from feature importance us
me direction -----> -----> 439

posite direction <----- -----> 459
f correct direction : 0.4888641425389755
fitted using columns obtained from feature importance us
me direction -----> -----> 448

osite direction <----- -----> 450
correct direction : 0.4988864142538 9757
fitted using columns obtained from feature importance u
he direction -----> -----> 448

'No. of Trades GR', 'Total Turnover (Rs.) GR', 'Delivera
PValue :

posite direction <----- -----> 434
f correct direction : 0.5167037861915368
fitted using columns obtained from feature importance us
me direction -----> -----> 439

posite direction <----- -----> 459
f correct direction : 0.488864142538
fitted using columns obtained from feature importance us
me direction -----> -----> 448

osite direction <----- -----> 450
correct direction :   0.49888641425389757
fitted using columns obtained from feature importance u
he direction -----> -----> 448

* *

* *

, 'Alpha GR', 'No.of Shares GR', 'Total Turnover (Rs.) G
mportance using ForwardSelection :

e direction <----- -----> 461
rect direction :   0.48663697104677706
d using columns obtained from feature importance using F
rection -----> -----> 440

e direction <----- -----> 458
rect direction : 0.489977728285077796
d using columns obtained from feature importance using F
rection -----> -----> 448

direction <----- -----> 450
ect direction : 0.49888641425389757
ed using columns obtained from feature importance using
ection -----> -----> 448

* *

* *

GR', 'No.of Shares GR', 'No. of Trades GR', 'Total Turnov
mportance using BackwardElimination :

direction <----- -----> 461
ect direction : 0.48663697104677706
using columns obtained from feature importance using Ba
ection -----> -----> 440

direction <----- -----> 458
ect direction : 0.48997728285077 96
using columns obtained from feature importance using Ba
ection -----> -----> 448

direction <----- -----> 450
ct direction : 0.4988864142538 9757
d using columns obtained from feature importance using B
ction -----> -----> 448

* *

* *

 Price GR', 'WAP GR', 'Spread High-Low GR', 'Alpha GR',
mportance using FValue :

posite direction <----- -----> 453
f correct direction : 0.49554565701559O2
fitted using columns obtained from feature importance us
me direction -----> -----> 429

posite direction <----- -----> 469
f correct direction : 0.477728285077951
fitted using columns obtained from feature importance us
me direction -----> -----> 448

osite direction <----- -----> 450
    correct direction :   0.49888641425389757
    fitted using columns obtained from feature importance u
he direction -----> -----> 450

-- -----> 448

   0.5011135857461024

reater than 10 :

, 'Low Price GR', 'Close Price GR', 'WAP GR', 'Spread Hi

 obtained from feature importance using FValue :

-----> 454

posite direction <----- -----> 444
f correct direction : 0.5055679287305123
fitted using columns obtained from feature importance us
me direction -----> -----> 453

posite direction <----- -----> 445
f correct direction : 0.5044543429844098
fitted using columns obtained from feature importance us
me direction -----> -----> 448

osite direction <----- -----> 450
correct direction : 0.49888641425389757
fitted using columns obtained from feature importance u
he direction -----> -----> 450

te direction <----- -----> 448
rrect direction : 0.5011135857461024
d from f-values greater than 100 :

, 'High Price GR', 'Low Price GR', 'Close Price GR', 'WA
ted using columns obtained from feature importance using
irection -----> -----> 450

posite direction <----- -----> 448
f correct direction : 0.50111358574610124
fitted using columns obtained from feature importance us
me direction -----> -----> 451

posite direction <----- -----> 447
f correct direction : 0.5022271714922049
fitted using columns obtained from feature importance us
me direction -----> -----> 459

osite direction <----- -----> 439
correct direction : 0.5111358574610245
fitted using columns obtained from feature importance u
he direction -----> -----> 452

posite direction <----- -----> 446
f correct direction : 0.5033407572383074
ained from f-values greater than 1000 :
----

 fitted using columns obtained from feature importance u
me direction -----> -----> 443

posite direction <----- -----> 455
f correct direction : 0.4933184855233853
fitted using columns obtained from feature importance us
me direction -----> -----> 443

posite direction <----- -----> 455
f correct direction : 0.4933184855233853
fitted using columns obtained from feature importance us
me direction -----> -----> 443

osite direction <----- -----> 455
correct direction : 0.4933184855233853
fitted using columns obtained from feature importance u
he direction -----> -----> 443

- - - - - >   455
0 . 4 9 3 3 1 8 4 8 5 5 2 3 3 8 5 3
* *
e obtained for LinearFIPValue0.05 with a percentage of 0
r Linear Model are obtained for LinearFIPValue0.05 with
r Ridge Model are obtained for RidgeFIFValue10 with a pe
r Lasso Model are obtained for LassoFIFValue100 with a p
r Elastic Model are obtained for ElasticFIFValue100 with
# #

# #
nts
* *
  greater than 0.1 :
- - -
'Alpha GR', 'Beta GR']
btained from feature importance using Coefficients :
- - >   431

ite direction <----- -----> 466
orrect direction : 0.48049052396878483
ted using columns obtained from feature importance using
direction -----> -----> 431

ite direction <----- -----> 466
orrect direction : 0.48049052396878483
ted using columns obtained from feature importance using
direction -----> -----> 431

te direction <----- -----> 466
rrect direction : 0.48049052396878483
tted using columns obtained from feature importance usin
irection -----> -----> 431

te direction <----- -----> 466
rrect direction : 0.48049052396878483
* *
nce using p-value
* *
d from p-values less than 0.02 :
- -
ta GR']
ted using columns obtained from feature importance using
irection -----> -----> 424

posite direction <----- -----> 473
f correct direction : 0.47268673355629875
fitted using columns obtained from feature importance us
me direction -----> -----> 424

posite direction <----- -----> 473
f correct direction : 0.47268673355629875
fitted using columns obtained from feature importance us
me direction -----> -----> 424

osite direction <----- -----> 473
correct direction : 0.4726867335562 9875
fitted using columns obtained from feature importance u
he direction -----> -----> 424

posite direction <----- -----> 473
f correct direction : 0.47268673355629875
ained from p-values less than 0.05 :

 'Beta GR']
 fitted using columns obtained from feature importance u
me direction -----> -----> 424

posite direction <----- -----> 473
f correct direction :   0.4726867335562987 5
fitted using columns obtained from feature importance us
me direction -----> -----> 424

posite direction <----- -----> 473
f correct direction : 0.47268673355629875
fitted using columns obtained from feature importance us
me direction -----> -----> 424

osite direction <----- -----> 473
correct direction : 0.47268673355629875
fitted using columns obtained from feature importance u
he direction -----> -----> 424

posite direction <----- -----> 473
f correct direction :   0.47268673355629875
ained from p-values less than 0.1 :

GR', 'Alpha GR', 'Beta GR']
 fitted using columns obtained from feature importance u
me direction -----> -----> 424

posite direction <----- -----> 473
f correct direction : 0.47268673355629875
fitted using columns obtained from feature importance us
me direction ----> -----> 424

posite direction <----- -----> 473
f correct direction : 0.47268673355629875
fitted using columns obtained from feature importance us
me direction -----> -----> 424

osite direction <----- -----> 473
correct direction :   0.47268673355629875
fitted using columns obtained from feature importance u
he direction -----> -----> 424

te direction <----- -----> 473
rrect direction : 0.47268673355629875
d from p-values less than 0.2 :

, 'Low Price GR', 'Close Price GR', 'Alpha GR', 'Beta GR
ted using columns obtained from feature importance using
irection -----> -----> 429

posite direction <----- -----> 468
f correct direction : 0.47826086956521 74
fitted using columns obtained from feature importance us
me direction -----> -----> 425

posite direction <----- -----> 472
f correct direction : 0.47380156075808825
fitted using columns obtained from feature importance us
me direction -----> -----> 429

osite direction <----- -----> 468
correct direction : 0.4782608695652174
fitted using columns obtained from feature importance u
he direction -----> -----> 429

e direction <----- -----> 468
rect direction :   0.47826086956652174
* *
ce using Forward Selection Method
* *
 from Forward Selection method :
- - - - - - - - - - - - - - - - - - - -
a GR', 'Spread Close-Open GR', 'Deliverable Quantity GR'
ed using columns obtained from feature importance using
rection -----> -----> 419

e direction <----- -----> 478
rect direction : 0.467112597547738016
d using columns obtained from feature importance using F
rection -----> -----> 419

e direction <----- -----> 478
rect direction : 0.4671125975473801 6
d using columns obtained from feature importance using F
rection -----> -----> 419

direction <----- -----> 478
ect direction : 0.4671125975473801 6
ed using columns obtained from feature importance using
ection -----> -----> 419

- - - - >   4 7 8
4 6 7 1 1 2 5 9 7 5 4 7 3 8 0 1 6
* *
i mi n a t i o n   Me t h o d
* *
n a t i o n   me t h o d   :
-
 ' N o .   o f   T r a d e s   G R ' ,   ' T o t a l   T u r n o v e r   (R s .)   G R ' ,   ' S p r e a d
a i n e d   f r o m   f e a t u r e   i m p o r t a n c e   u s i n g   B a c k w a r d E l i mi n a t i o n
>   4 3 2

direction <----- -----> 465
ect direction :   0.48160535117056866
 using columns obtained from feature importance using Ba
ection -----> -----> 431

direction <----- -----> 466
ect direction : 0.48049052396878483
 using columns obtained from feature importance using Ba
ection -----> -----> 433

direction <----- -----> 464
ct direction : 0.482720178372352526
d using columns obtained from feature importance using B
ction -----> -----> 433

* * * * * * * * * * * * * * * * *

* * * * * * * * * * * * * * * * *

AP GR', 'No.of Shares GR', 'Spread Close-Open GR', 'Alpha

FValue :

posite direction <----- -----> 459
f correct direction : 0.4882943143812709
fitted using columns obtained from feature importance us
me direction -----> -----> 436

posite direction <----- -----> 461
f correct direction : 0.48606465997770343
fitted using columns obtained from feature importance us
me direction -----> -----> 438

osite direction <----- -----> 459
correct direction : 0.4882943143812709
fitted using columns obtained from feature importance u
he direction -----> -----> 438

posite direction <----- -----> 459
f correct direction : 0.4882943143812709
ained from f-values greater than 10 :

'Beta GR']
fitted using columns obtained from feature importance u
me direction -----> -----> 424

posite direction <----- -----> 473
f correct direction : 0.47268673355629875
fitted using columns obtained from feature importance us
me direction -----> -----> 424

posite direction <----- -----> 473
f correct direction : 0.47268673355629875
fitted using columns obtained from feature importance us
me direction -----> -----> 424

osite direction <----- -----> 473
correct direction :   0.47268673355629875
fitted using columns obtained from feature importance u
he direction -----> -----> 424

posite direction <----- -----> 473
f correct direction : 0.47268673355629875
ained from f-values greater than 100 :

'Beta GR']
fitted using columns obtained from feature importance u
me direction -----> -----> 424

posite direction <----- -----> 473
f correct direction : 0.47268673355629875
fitted using columns obtained from feature importance us
me direction -----> -----> 424

posite direction <----- -----> 473
f correct direction : 0.47268673355629875
fitted using columns obtained from feature importance us
me direction -----> -----> 424

osite direction <----- -----> 473
correct direction :   0.47268673355629875
fitted using columns obtained from feature importance u
he direction -----> -----> 424

posite direction <----- -----> 473
f correct direction : 0.47268673355629875
ained from f-values greater than 1000 :
- -

fitted using columns obtained from feature importance u
me direction -----> -----> 432

posite direction <----- -----> 465
f correct direction : 0.48160535117705686
fitted using columns obtained from feature importance us
me direction -----> -----> 432

posite direction <----- -----> 465
f correct direction : 0.48160535117056 86
fitted using columns obtained from feature importance us
me direction -----> -----> 432

osite direction <----- -----> 465
correct direction :   0.48160535117056 86
fitted using columns obtained from feature importance u
he direction -----> -----> 432

- - - - - - > 465
0.4816053511705686
* *
re obtained for ElasticFIFValue1 with a percentage of 0.
or Linear Model are obtained for LinearFIFValue1 with a
or Ridge Model are obtained for RidgeFIFValue1 with a pe
or Lasso Model are obtained for LassoFIFValue1 with a pe
or Elastic Model are obtained for ElasticFIFValue1 with
# #

# #
ents
* *
s greater than 0.1 :
- - - -

obtained from feature importance using Coefficients :
- - - > 423

ite direction <----- -----> 477

orrect direction : 0.47

ted using columns obtained from feature importance using

direction -----> -----> 423

ite direction <----- -----> 477
orrect direction : 0.47
ted using columns obtained from feature importance using
direction -----> -----> 450

te direction <----- -----> 450
rrect direction : 0.5
tted using columns obtained from feature importance usin
irection -----> -----> 446

te direction <----- -----> 454
rrect direction : 0.4955555555555556
****
nce using p-value
****
d from p-values less than 0.02 :

GR', 'Deliverable Quantity GR']
ted using columns obtained from feature importance using
irection -----> -----> 458

posite direction <----- -----> 442
f correct direction : 0.5088888888888888
fitted using columns obtained from feature importance us
me direction -----> -----> 457

posite direction <----- -----> 443
f correct direction : 0.5077777777777778
fitted using columns obtained from feature importance us
me direction -----> -----> 458

osite direction <----- -----> 442
correct direction : 0.5088888888888888
fitted using columns obtained from feature importance u
he direction -----> -----> 458

posite direction <----- -----> 442
f correct direction : 0.5088888888888888
ained from p-values less than 0.05 :
----
des GR', 'Deliverable Quantity GR', 'Dividend Value GR']
  fitted using columns obtained from feature importance u
me direction -----> -----> 446

posite direction <----- -----> 454

f correct direction : 0.4955555555555556

fitted using columns obtained from feature importance us

me direction -----> -----> 447

posite direction <----- -----> 453
f correct direction : 0.49666666666666665
fitted using columns obtained from feature importance us
me direction -----> -----> 446

osite direction <----- -----> 454
correct direction : 0.4955555555555556
fitted using columns obtained from feature importance u
ne direction -----> -----> 446

ite direction <----- -----> 454
orrect direction :   0.4955555555555556
ed from p-values less than 0.1 :

GR', 'No. of Trades GR', 'Deliverable Quantity GR', 'Divi
tted using columns obtained from feature importance usin
direction -----> -----> 453

posite direction <----- -----> 447
f correct direction : 0.5033333333333333
fitted using columns obtained from feature importance us
me direction -----> -----> 440

posite direction <----- -----> 460
f correct direction : 0.4888888888888889
fitted using columns obtained from feature importance us
me direction -----> -----> 453

osite direction <----- -----> 447
correct direction : 0.5033333333333333
fitted using columns obtained from feature importance u
he direction -----> -----> 452

ction <----- -----> 448
irection : 0.5022222222222222
p-values less than 0.2 :
----
e Price GR', 'No. of Trades GR', 'Deliverable Quantity G
ng columns obtained from feature importance using PValue
n -----> -----> 436

posite direction <----- -----> 464
f correct direction : 0.48444444444444446
fitted using columns obtained from feature importance us
me direction -----> -----> 440

posite direction <----- -----> 460
f correct direction : 0.4888888888888889
fitted using columns obtained from feature importance us
me direction -----> -----> 436

osite direction <----- -----> 464
correct direction : 0.4844444444444446
fitted using columns obtained from feature importance u
he direction -----> -----> 439

e direction <----- -----> 461
rect direction : 0.48777777777777775
* *
ce using Forward Selection Method
* *
from Forward Selection method :

'Alpha GR', 'No. of Trades GR']
ed using columns obtained from feature importance using
rection -----> -----> 484

e direction <----- -----> 416
rect direction : 0.5377777777777778
d using columns obtained from feature importance using F
rection -----> -----> 484

e direction <----- -----> 416
rect direction :   0.5377777777777778
d using columns obtained from feature importance using F
rection -----> -----> 484

direction <----- -----> 416
ect direction : 0.5377777777777778
ed using columns obtained from feature importance using
ection -----> -----> 484

direction <----- -----> 416
ct direction : 0.5377777777777778
****
 using Backward Elimination Method
****
rom Backward Elimination method :

, 'Alpha GR', 'Net Profit GR']
 using columns obtained from feature importance using Ba
ction -----> -----> 484

direction <----- -----> 416

ect direction : 0.53777777777777778

using columns obtained from feature importance using Ba

ection -----> -----> 484

direction <----- -----> 416
ect direction : 0.5377777777777778
using columns obtained from feature importance using Ba
ection -----> -----> 484

direction <----- -----> 416

ct direction : 0.5377777777777778

d using columns obtained from feature importance using B

ction -----> -----> 484

416
7 7 7 7 7 7 7 7 7 7 8
* *

* *
an 1 :

pha GR', 'Beta GR', 'Revenue GR', 'Dividend Value GR', '
 from feature importance using FValue :

posite direction <----- -----> 430
f correct direction : 0.5222222222222223
fitted using columns obtained from feature importance us
me direction -----> -----> 462

posite direction <----- -----> 438
f correct direction : 0.5133333333333333
fitted using columns obtained from feature importance us
me direction -----> -----> 459

osite direction <----- -----> 441
correct direction :   0.51
fitted using columns obtained from feature importance u
he direction -----> -----> 457

posite direction <----- -----> 443
f correct direction : 0.5077777777777778
ained from f-values greater than 10 :

', 'Net Profit GR', 'EPS GR']
 fitted using columns obtained from feature importance u
me direction -----> -----> 425

posite direction <----- -----> 475
f correct direction : 0.4722222222222222
fitted using columns obtained from feature importance us
me direction -----> -----> 454

posite direction <----- -----> 446
f correct direction : 0.5044444444444445
fitted using columns obtained from feature importance us
me direction -----> -----> 444

osite direction <----- -----> 456
correct direction : 0.49333333333333335
fitted using columns obtained from feature importance u
he direction -----> -----> 446

-> 454
5 5 5 5 5 5 5 5 5 5 5 5 6
t h a n 1 0 0 :

t h a n 1 0 0 0 :

* *
a i n e d f o r E l a s t i c F I B a c k w a r d E l i m i n a t i o n w i t h a p e r c e n t a g e
e a r M o d e l a r e o b t a i n e d f o r L i n e a r F I B a c k w a r d E l i m i n a t i o n w
g e M o d e l a r e o b t a i n e d f o r R i d g e F I B a c k w a r d E l i m i n a t i o n w i t
s o M o d e l a r e o b t a i n e d f o r L a s s o F I B a c k w a r d E l i m i n a t i o n w i t
s t i c M o d e l a r e o b t a i n e d f o r E l a s t i c F I B a c k w a r d E l i m i n a t i o n
# #

# #

* *
t e r t h a n 0 . 1 :

' B e t a G R ']
e d f r o m f e a t u r e i m p o r t a n c e u s i n g C o e f f i c i e n t s :
5 5

ite direction <----- -----> 444
orrect direction : 0.50611790878754l7
ted using columns obtained from feature importance using
direction -----> -----> 429

ite direction <----- -----> 470
orrect direction : 0.4771968854282536
ted using columns obtained from feature importance using
direction -----> -----> 430

te direction <----- -----> 469
rrect direction : 0.47830923248005339
tted using columns obtained from feature importance usin
irection -----> -----> 460

te direction <----- -----> 439
rrect direction : 0.5116796440489433
****
nce using p-value
****
d from p-values less than 0.02 :

R', 'Total Turnover (Rs.) GR', 'Alpha GR', 'Beta GR']
ted using columns obtained from feature importance using
irection -----> -----> 420

posite direction <----- -----> 479
f correct direction : 0.46718576195773O8
fitted using columns obtained from feature importance us
me direction -----> -----> 420

posite direction <----- -----> 479
f correct direction : 0.46718576195773 0 8
fitted using columns obtained from feature importance us
me direction -----> -----> 418

osite direction <----- -----> 481
correct direction : 0.46496106785317O2
fitted using columns obtained from feature importance u
he direction -----> -----> 418

ite direction <----- -----> 481
orrect direction : 0.46496106785317 02
ed from p-values less than 0.05 :

GR', 'Total Turnover (Rs.) GR', 'Alpha GR', 'Beta GR', '
tted using columns obtained from feature importance usin
direction -----> -----> 438

posite direction <----- -----> 461
f correct direction : 0.48720800889877764
fitted using columns obtained from feature importance us
me direction -----> -----> 434

posite direction <----- -----> 465
f correct direction : 0.4827586206896552
fitted using columns obtained from feature importance us
me direction -----> -----> 432

osite direction <----- -----> 467
correct direction : 0.48053392658509453
fitted using columns obtained from feature importance u
he direction -----> -----> 432

ite direction <----- -----> 467
orrect direction : 0.48053392658509453
ed from p-values less than 0.1 :

GR', 'Total Turnover (Rs.) GR', 'Alpha GR', 'Beta GR', '
tted using columns obtained from feature importance usin
direction -----> -----> 438

posite direction <----- -----> 461

f correct direction : 0.48720800088987764

fitted using columns obtained from feature importance us

me direction -----> -----> 434

posite direction <----- -----> 465
f correct direction : 0.4827586206896552
fitted using columns obtained from feature importance us
me direction -----> -----> 432

osite direction <----- -----> 467
correct direction : 0.48053392658509453
fitted using columns obtained from feature importance u
he direction -----> -----> 432

ite direction <----- -----> 467
orrect direction : 0.48053392658509453
ed from p-values less than 0.2 :

GR', 'Total Turnover (Rs.) GR', 'Alpha GR', 'Beta GR', '
tted using columns obtained from feature importance usin
direction -----> -----> 438

posite direction <----- -----> 461
f correct direction : 0.48720800889877644
fitted using columns obtained from feature importance us
me direction -----> -----> 434

posite direction <----- -----> 465
f correct direction : 0.4827586206896552
fitted using columns obtained from feature importance us
me direction -----> -----> 432

osite direction <----- -----> 467
correct direction : 0.48053392658509453
fitted using columns obtained from feature importance u
he direction -----> -----> 432

```
direction <----- -----> 467
ect direction :    0.48053392658509453
****************************************************************
e using Forward Selection Method
****************************************************************
from Forward Selection method :
- - - - - - - - - - - - - - - - - - -
  GR', 'WAP GR', 'No. of Trades GR', 'Spread High-Low GR'
d using columns obtained from feature importance using F
ection -----> -----> 448
```

e direction <----- -----> 451
rect direction : 0.4983314794215795
d using columns obtained from feature importance using F
rection -----> -----> 445

e direction <----- -----> 454
rect direction :   0.4949944382647386
d using columns obtained from feature importance using F
rection -----> -----> 439

direction <----- -----> 460

ect direction : 0.48832035595105 67

ed using columns obtained from feature importance using

ection -----> -----> 443

<pre>
  < - - - - -   - - - - - >   4 5 6
i o n :   0 . 4 9 2 7 6 9 7 4 4 1 6 0 1 7 8
* *
c k w a r d   E l i m i n a t i o n   M e t h o d
* *
a r d   E l i m i n a t i o n   m e t h o d :
- - - - - - - - - - -
' N o . o f   S h a r e s   G R ' ,   ' T o t a l   T u r n o v e r   (R s .)   G R ' ,   ' A l p h a   G R '
l u m n s   o b t a i n e d   f r o m   f e a t u r e   i m p o r t a n c e   u s i n g   B a c k w a r d E l i
- - >   - - - - - >   4 4 4
</pre>

direction <----- -----> 455
ect direction :   0.493882091212124583
 using columns obtained from feature importance using Ba
ection -----> -----> 437

direction <----- -----> 462
ect direction : 0.48609566618464961
using columns obtained from feature importance using Ba
ection -----> -----> 432

direction <----- -----> 467
ct direction : 0.48053392658509453
d using columns obtained from feature importance using B
ction -----> -----> 430

* *

* *

Price GR', 'WAP GR', 'No. of Trades GR', 'Spread High-L
mportance using FValue :

posite direction <----- -----> 446
f correct direction : 0.5038932146829811
fitted using columns obtained from feature importance us
me direction -----> -----> 443

posite direction <----- -----> 456
f correct direction : 0.4927697441601 78
fitted using columns obtained from feature importance us
me direction -----> -----> 441

osite direction <----- -----> 458
correct direction : 0.490545050 0556173
fitted using columns obtained from feature importance u
he direction -----> -----> 451

ection <----- -----> 448
direction : 0.5016685205784205
 f-values greater than 10 :
----
h Price GR', 'Low Price GR', 'Close Price GR', 'WAP GR',
ing columns obtained from feature importance using FValu
on -----> -----> 444

posite direction <----- -----> 455
f correct direction : 0.49388209121245 83
fitted using columns obtained from feature importance us
me direction -----> -----> 432

posite direction <----- -----> 467
f correct direction : 0.48053392658509453
fitted using columns obtained from feature importance us
me direction -----> -----> 430

osite direction <----- -----> 469
correct direction : 0.47830923248805339
fitted using columns obtained from feature importance u
he direction -----> -----> 450

ection <----- -----> 449
direction : 0.5005561735261401
 f-values greater than 100 :
----
h Price GR', 'Low Price GR', 'Close Price GR', 'WAP GR',
ing columns obtained from feature importance using FValu
on -----> -----> 444

posite direction <----- -----> 455
f correct direction : 0.4938820912124583
fitted using columns obtained from feature importance us
me direction -----> -----> 432

posite direction <----- -----> 467
f correct direction : 0.48053392658509453
fitted using columns obtained from feature importance us
me direction -----> -----> 430

osite direction <----- -----> 469
correct direction : 0.47830923248053339
fitted using columns obtained from feature importance u
he direction -----> -----> 450

- - - >   4 4 9
0 0 5 5 6 1 7 3 5 2 6 1 4 0 1
r   t h a n   1 0 0 0   :

* *
b t a i n e d   f o r   E l a s t i c F I C o e f f i c i e n t s 0 . 1   w i t h   a   p e r c e n t a g e   o
i n e a r   M o d e l   a r e   o b t a i n e d   f o r   L i n e a r F I C o e f f i c i e n t s 0 . 1   w i t
i d g e   M o d e l   a r e   o b t a i n e d   f o r   R i d g e F I F o r w a r d S e l e c t i o n   w i t h
a s s o   M o d e l   a r e   o b t a i n e d   f o r   L a s s o F I F V a l u e 1   w i t h   a   p e r c e n
l a s t i c   M o d e l   a r e   o b t a i n e d   f o r   E l a s t i c F I C o e f f i c i e n t s 0 . 1   w
# #

# #

* *
e a t e r   t h a n   0 . 1   :

i n e d   f r o m   f e a t u r e   i m p o r t a n c e   u s i n g   C o e f f i c i e n t s   :
  4 2 5

ite direction <----- -----> 474
orrect direction : 0.472747497219132 4
ted using columns obtained from feature importance using
direction -----> -----> 434

ite direction <----- -----> 465
orrect direction : 0.4827586206896552
ted using columns obtained from feature importance using
direction -----> -----> 431

te direction <----- -----> 468
rrect direction :   0.47942157953281142
tted using columns obtained from feature importance usin
irection -----> -----> 431

te direction <----- -----> 468
rrect direction : 0.47942157953281 42
****
nce using p-value
****
d from p-values less than 0.02 :
----
ta GR']
ted using columns obtained from feature importance using
irection -----> -----> 448

posite direction <----- -----> 451
f correct direction : 0.4983314794215795
fitted using columns obtained from feature importance us
me direction -----> -----> 444

posite direction <----- -----> 455
f correct direction : 0.4938820912124583
fitted using columns obtained from feature importance us
me direction -----> -----> 431

osite direction <----- -----> 468
correct direction : 0.4794215795328142
fitted using columns obtained from feature importance u
he direction -----> -----> 431

posite direction <----- -----> 468
f correct direction : 0.47942157953281142
ained from p-values less than 0.05 :

'Beta GR', 'Revenue GR']
fitted using columns obtained from feature importance u
me direction -----> -----> 452

posite direction <----- -----> 447
f correct direction : 0.5027808676307007
fitted using columns obtained from feature importance us
me direction -----> -----> 446

posite direction <----- -----> 453
f correct direction : 0.4961067853170189
fitted using columns obtained from feature importance us
me direction -----> -----> 431

osite direction <----- -----> 468
correct direction : 0.47942157953 28142
fitted using columns obtained from feature importance u
he direction -----> -----> 431

posite direction <----- -----> 468
f correct direction : 0.4794215795328142
ained from p-values less than 0.1 :
----
des GR', 'Alpha GR', 'Beta GR', 'Revenue GR']
 fitted using columns obtained from feature importance u
me direction -----> -----> 443

posite direction <----- -----> 456

f correct direction : 0.4927697744160178

fitted using columns obtained from feature importance us

me direction -----> -----> 440

posite direction <----- -----> 459
f correct direction : 0.4894327030003337
fitted using columns obtained from feature importance us
me direction -----> -----> 431

osite direction <----- -----> 468
correct direction : 0.479421579532814 2
fitted using columns obtained from feature importance u
he direction -----> -----> 431

posite direction <----- -----> 468
f correct direction : 0.4794215795328142
ained from p-values less than 0.2 :
----
des GR', 'Alpha GR', 'Beta GR', 'Revenue GR']
 fitted using columns obtained from feature importance u
me direction -----> -----> 443

posite direction <----- -----> 456
f correct direction : 0.4927697441601 78
fitted using columns obtained from feature importance us
me direction -----> -----> 440

posite direction <----- -----> 459
f correct direction : 0.489432703003337
fitted using columns obtained from feature importance us
me direction -----> -----> 431

osite direction <----- -----> 468
correct direction : 0.47942157953281425
fitted using columns obtained from feature importance u
he direction -----> -----> 431

e direction <----- -----> 468
rect direction : 0.47942157953281 42
****
ce using Forward Selection Method
****
 from Forward Selection method :
----
a GR', 'High Price GR']
ed using columns obtained from feature importance using
rection -----> -----> 438

e direction <----- -----> 461
rect direction : 0.48720800889877764
d using columns obtained from feature importance using F
rection -----> -----> 442

e direction <----- -----> 457
rect direction : 0.49165739710789777
d using columns obtained from feature importance using F
rection -----> -----> 431

direction <----- -----> 468
ect direction : 0.47942157953281142
ed using columns obtained from feature importance using
ection -----> -----> 431

direction <----- -----> 468
ct direction : 0.4794215795328142
****
  using Backward Elimination Method
****
rom Backward Elimination method :

'Alpha GR', 'Beta GR', 'Revenue GR', 'EPS GR']
  using columns obtained from feature importance using Ba
ction -----> -----> 443

direction <----- -----> 456
ect direction : 0.4927697441160178
using columns obtained from feature importance using Ba
ection -----> -----> 450

direction <----- -----> 449
ect direction : 0.5005561735261401
using columns obtained from feature importance using Ba
ection -----> -----> 431

direction <----- -----> 468
ct direction : 0.47942157953 28142
d using columns obtained from feature importance using B
ction -----> -----> 431

* *

* *

ose Price GR', 'WAP GR', 'Spread High-Low GR', 'Alpha GR
e importance using FValue :

posite direction <----- -----> 469
f correct direction : 0.47830923248053339
fitted using columns obtained from feature importance us
me direction -----> -----> 439

posite direction <----- -----> 460
f correct direction : 0.48832035559510567
fitted using columns obtained from feature importance us
me direction -----> -----> 431

osite direction <----- -----> 468
correct direction : 0.4794215795328142
fitted using columns obtained from feature importance u
he direction -----> -----> 431

ection <----- -----> 468
direction :   0.4794215795328142
  f-values greater than 10 :
----
h Price GR', 'Low Price GR', 'Close Price GR', 'WAP GR',
ing columns obtained from feature importance using FValu
on -----> -----> 433

posite direction <----- -----> 466
f correct direction : 0.4816462736373737483
fitted using columns obtained from feature importance us
me direction -----> -----> 439

posite direction <----- -----> 460
f correct direction : 0.48832035559510567
fitted using columns obtained from feature importance us
me direction -----> -----> 431

osite direction <----- -----> 468
correct direction : 0.47942157953281 42
fitted using columns obtained from feature importance u
he direction -----> -----> 431

posite direction <----- -----> 468
f correct direction : 0.479421579 53 28142
ained from f-values greater than 100 :
- -
 'Beta GR']
 fitted using columns obtained from feature importance u
me direction -----> -----> 448

posite direction <----- -----> 451
f correct direction : 0.4983314794215795
fitted using columns obtained from feature importance us
me direction -----> -----> 444

posite direction <----- -----> 455
f correct direction : 0.4938820912124583
fitted using columns obtained from feature importance us
me direction -----> -----> 431

osite direction <----- -----> 468
correct direction : 0.4794215795328142
fitted using columns obtained from feature importance u
he direction -----> -----> 431

---> 468
7 9 4 2 1 5 7 9 5 3 2 8 1 4 2
r than 1000 :

* *
btained for LinearFIPValue0.05 with a percentage of 0.50
inear Model are obtained for LinearFIPValue0.05 with a p
idge Model are obtained for RidgeFIBackwardElimination w
asso Model are obtained for LassoFIFValue100 with a perc
lastic Model are obtained for ElasticFIFValue100 with a
###

###

* *
eater than 0.1 :

ined from feature importance using Coefficients :
464

ite direction <----- -----> 416
orrect direction : 0.5272727272727272
ted using columns obtained from feature importance using
direction -----> -----> 460

ite direction <----- -----> 420
orrect direction : 0.5227272727272727
ted using columns obtained from feature importance using
direction -----> -----> 464

te direction <----- -----> 416
rrect direction : 0.527272727272727272
tted using columns obtained from feature importance usin
irection -----> -----> 459

te direction <----- -----> 421
rrect direction : 0.5215909090909091
****
nce using p-value
****
d from p-values less than 0.02 :

'Close Price GR', 'WAP GR']
ted using columns obtained from feature importance using
irection -----> -----> 445

posite direction <----- -----> 435
f correct direction : 0.5056818181818182
fitted using columns obtained from feature importance us
me direction -----> -----> 443

posite direction <----- -----> 437
f correct direction : 0.50340909090909
fitted using columns obtained from feature importance us
me direction -----> -----> 445

osite direction <----- -----> 435
correct direction : 0.5056818181818182
fitted using columns obtained from feature importance u
ne direction -----> -----> 445

posite direction <----- -----> 435
f correct direction : 0.5056818181818182
ained from p-values less than 0.05 :

GR', 'Close Price GR', 'WAP GR']
 fitted using columns obtained from feature importance u
me direction -----> -----> 445

posite direction <----- -----> 435
f correct direction : 0.5056818181818182
fitted using columns obtained from feature importance us
me direction -----> -----> 443

posite direction <----- -----> 437
f correct direction : 0.50340909090909090909
fitted using columns obtained from feature importance us
me direction -----> -----> 445

osite direction <----- -----> 435
correct direction : 0.5056818181818182
fitted using columns obtained from feature importance u
ne direction -----> -----> 445

posite direction <----- -----> 435
f correct direction : 0.5056818181818182
ained from p-values less than 0.1 :

GR', 'Close Price GR', 'WAP GR', 'No. of Trades GR']
  fitted using columns obtained from feature importance u
me direction -----> -----> 444

posite direction <----- -----> 436
f correct direction : 0.5045454545454545
fitted using columns obtained from feature importance us
me direction -----> -----> 450

posite direction <----- -----> 430
f correct direction : 0.5113636363636364
fitted using columns obtained from feature importance us
me direction -----> -----> 444

osite direction <----- -----> 436
correct direction : 0.5045454545454545
fitted using columns obtained from feature importance u
he direction -----> -----> 444

ction <----- -----> 436
irection : 0.5045454545454545
p-values less than 0.2 :

 Price GR', 'WAP GR', 'No. of Trades GR', 'Beta GR', 'Ne
ng columns obtained from feature importance using PValue
n -----> -----> 435

posite direction <----- -----> 445
f correct direction : 0.4943181818181818
fitted using columns obtained from feature importance us
me direction -----> -----> 449

posite direction <----- -----> 431
f correct direction : 0.5102272727272728
fitted using columns obtained from feature importance us
me direction -----> -----> 446

osite direction <----- -----> 434
correct direction :   0.50681818181818181818
fitted using columns obtained from feature importance u
ne direction -----> -----> 440

e direction <----- -----> 440

rect direction : 0.5

****

ce using Forward Selection Method

****

from Forward Selection method :

'No. of Trades GR']

ed using columns obtained from feature importance using

rection -----> -----> 475

e direction <----- -----> 405
rect direction : 0.539772727272727273
d using columns obtained from feature importance using F
rection -----> -----> 474

e direction <----- -----> 406
rect direction : 0.5386363636363637
d using columns obtained from feature importance using F
rection -----> -----> 475

direction <----- -----> 405
ect direction : 0.5397727272727273
ed using columns obtained from feature importance using
ection -----> -----> 475

direction <----- -----> 405
ct direction : 0.5397727272727273
****
 using Backward Elimination Method
****
rom Backward Elimination method :

Low Price GR', 'Close Price GR', 'WAP GR', 'No. of Trade
 using columns obtained from feature importance using Ba
ction -----> -----> 440

direction <----- -----> 440

ect direction : 0.5

using columns obtained from feature importance using Ba

ection -----> -----> 434

direction <----- -----> 446
ect direction :   0.49318181818181817
using columns obtained from feature importance using Ba
ection -----> -----> 440

direction <----- -----> 440

ct direction : 0.5

d using columns obtained from feature importance using B

ction -----> -----> 440

* *

* *

 'WAP GR', 'No.of Shares GR', 'No. of Trades GR', 'Total

sing FValue :

posite direction <----- -----> 419
f correct direction : 0.523863636363636363
fitted using columns obtained from feature importance us
me direction -----> -----> 461

posite direction <----- -----> 419
f correct direction : 0.5238636363636363
fitted using columns obtained from feature importance us
me direction -----> -----> 454

osite direction <----- -----> 426
correct direction : 0.51590909090909090909
fitted using columns obtained from feature importance u
he direction -----> -----> 454

posite direction <----- -----> 426
f correct direction : 0.5159090909090909
ained from f-values greater than 10 :

 GR', 'Low Price GR', 'Close Price GR', 'WAP GR']
 fitted using columns obtained from feature importance u
me direction -----> -----> 442

posite direction <----- -----> 438
f correct direction : 0.5022727272727273
fitted using columns obtained from feature importance us
me direction -----> -----> 446

posite direction <----- -----> 434
f correct direction : 0.5068181818181818
fitted using columns obtained from feature importance us
me direction -----> -----> 442

osite direction <----- -----> 438
correct direction : 0.5022727272727273
fitted using columns obtained from feature importance u
he direction -----> -----> 442

- - >   4 3 8
2 2 7 2 7 2 7 2 7 2 7 2 7 3
  t h a n   1 0 0   :

  t h a n   1 0 0 0   :

* *
t a i n e d   f o r   E l a s t i c F I F o r w a r d S e l e c t i o n   w i t h   a   p e r c e n t a g e   o
n e a r   M o d e l   a r e   o b t a i n e d   f o r   L i n e a r F I F o r w a r d S e l e c t i o n   w i t
d g e   M o d e l   a r e   o b t a i n e d   f o r   R i d g e F I F o r w a r d S e l e c t i o n   w i t h
s s o   M o d e l   a r e   o b t a i n e d   f o r   L a s s o F I F o r w a r d S e l e c t i o n   w i t h
a s t i c   M o d e l   a r e   o b t a i n e d   f o r   E l a s t i c F I F o r w a r d S e l e c t i o n   w
# #

# #

* *
a t e r   t h a n   0 . 1   :

A P   G R ' ,   ' B e t a   G R ']
n e d   f r o m   f e a t u r e   i m p o r t a n c e   u s i n g   C o e f f i c i e n t s   :
4 6 3

ite direction <----- -----> 433
orrect direction : 0.51674107142857714
ted using columns obtained from feature importance using
direction -----> -----> 448

ite direction <----- -----> 448

orrect direction : 0.5

ted using columns obtained from feature importance using

direction -----> -----> 460

te direction <----- -----> 436
rrect direction : 0.5133928571428571
tted using columns obtained from feature importance usin
irection -----> -----> 451

te direction <----- -----> 445
rrect direction : 0.5033482142857143
****
nce using p-value
****
d from p-values less than 0.02 :

, 'WAP GR', 'Alpha GR', 'Beta GR']
ted using columns obtained from feature importance using
irection -----> -----> 445

posite direction <----- -----> 451
f correct direction : 0.4966517857142857
fitted using columns obtained from feature importance us
me direction -----> -----> 449

posite direction <----- -----> 447
f correct direction : 0.50111607142857114
fitted using columns obtained from feature importance us
me direction -----> -----> 460

osite direction <----- -----> 436
correct direction : 0.5133928571428571
fitted using columns obtained from feature importance u
he direction -----> -----> 460

posite direction <----- -----> 436
f correct direction : 0.5133928571428571
ained from p-values less than 0.05 :

 GR', 'WAP GR', 'Alpha GR', 'Beta GR']
 fitted using columns obtained from feature importance u
me direction -----> -----> 445

posite direction <----- -----> 451
f correct direction : 0.4966517857142857
fitted using columns obtained from feature importance us
me direction -----> -----> 449

posite direction <----- -----> 447
f correct direction : 0.5011160714285714
fitted using columns obtained from feature importance us
me direction -----> -----> 460

osite direction <----- -----> 436
correct direction : 0.5133928571428571
fitted using columns obtained from feature importance u
he direction -----> -----> 460

posite direction <----- -----> 436
f correct direction : 0.5133928571428571
ained from p-values less than 0.1 :

 GR', 'WAP GR', 'Spread Close-Open GR', 'Alpha GR', 'Bet
 fitted using columns obtained from feature importance u
me direction -----> -----> 451

posite direction <----- -----> 445
f correct direction : 0.5033482142857143
fitted using columns obtained from feature importance us
me direction -----> -----> 446

posite direction <----- -----> 450
f correct direction : 0.49776785714285715
fitted using columns obtained from feature importance us
me direction -----> -----> 464

osite direction <----- -----> 432
correct direction : 0.5178571428571429
fitted using columns obtained from feature importance u
he direction -----> -----> 441

-- ----->   455
    0.4921875
ess than 0.2 :
----
li. Qty to Traded Qty GR', 'Spread Close-Open GR', 'Alph
 obtained from feature importance using PValue :
-----> 444

posite direction <----- -----> 452
f correct direction : 0.4955357142857143
fitted using columns obtained from feature importance us
me direction -----> -----> 458

posite direction <----- -----> 438
f correct direction : 0.5111607142857143
fitted using columns obtained from feature importance us
me direction -----> -----> 464

osite direction <----- -----> 432
correct direction : 0.5178571428571429
fitted using columns obtained from feature importance u
he direction -----> -----> 444

tion <----- -----> 452
rection : 0.4955357142857143
****
g Forward Selection Method
****
orward Selection method :

GR', 'Alpha GR', 'No. of Trades GR', 'WAP GR', 'Close Pr
g columns obtained from feature importance using Forward
-----> -----> 445

e direction <----- -----> 451
rect direction : 0.49665178571142857
d using columns obtained from feature importance using F
rection -----> -----> 450

e direction <----- -----> 446
rect direction : 0.5022321428571429
d using columns obtained from feature importance using F
rection -----> -----> 460

direction <----- -----> 436
ect direction : 0.51339285714285714
ed using columns obtained from feature importance using
ection -----> -----> 460

tion <----- -----> 436
rection : 0.5133928571428571
* *
g Backward Elimination Method
* *
ackward Elimination method :
- - - - - - - - - - - - - -
Price GR', 'Close Price GR', 'WAP GR', 'No. of Trades GR
g columns obtained from feature importance using Backwar
-----> -----> 445

direction <----- -----> 451
ect direction : 0.49665178571428557
using columns obtained from feature importance using Ba
ection -----> -----> 450

direction <----- -----> 446

ect direction : 0.5022321428571429

using columns obtained from feature importance using Ba

ection -----> -----> 460

direction <----- -----> 436
ct direction : 0.5133928571428571
d using columns obtained from feature importance using B
ction -----> -----> 460

436

8 5 7 1 4 2 8 5 7 1

* *

* *

n 1 :

ce GR', 'Close Price GR', 'WAP GR', 'No. of Trades GR',

from feature importance using FValue :

posite direction <----- -----> 446
f correct direction : 0.5022321428571429
fitted using columns obtained from feature importance us
me direction -----> -----> 439

posite direction <----- -----> 457
f correct direction : 0.48995535714285715
fitted using columns obtained from feature importance us
me direction -----> -----> 460

osite direction <----- -----> 436
correct direction : 0.51339285714285571
fitted using columns obtained from feature importance u
he direction -----> -----> 428

ection <----- -----> 468
direction : 0.4776785714285714 5
 f-values greater than 10 :
----
h Price GR', 'Low Price GR', 'Close Price GR', 'WAP GR',
ing columns obtained from feature importance using FValu
on -----> -----> 441

posite direction <----- -----> 455
f correct direction : 0.4921875
fitted using columns obtained from feature importance us
me direction -----> -----> 458

posite direction <----- -----> 438
f correct direction : 0.5111607142857143
fitted using columns obtained from feature importance us
me direction -----> -----> 460

osite direction <----- -----> 436
correct direction : 0.5133928571428571
fitted using columns obtained from feature importance u
he direction -----> -----> 460

ection <----- -----> 436
direction :   0.5133928571428571
  f-values greater than 100 :
----
h Price GR', 'Low Price GR', 'Close Price GR', 'WAP GR',
ing columns obtained from feature importance using FValu
on -----> -----> 441

posite direction <----- -----> 455

f correct direction : 0.4921875

fitted using columns obtained from feature importance us

me direction -----> -----> 458

posite direction <----- -----> 438
f correct direction : 0.5111607142857143
fitted using columns obtained from feature importance us
me direction -----> -----> 460

osite direction <----- -----> 436
correct direction : 0.5133928571428571
fitted using columns obtained from feature importance u
he direction -----> -----> 460

- - - - >   4 3 6
5 1 3 3 9 2 8 5 7 1 4 2 8 5 7 1
e r   t h a n   1 0 0 0   :
-

* *
o b t a i n e d   f o r   L a s s o F I P V a l u e 0 . 2   w i t h   a   p e r c e n t a g e   o f   0 . 5 1 7
L i n e a r   M o d e l   a r e   o b t a i n e d   f o r   L i n e a r F I C o e f f i c i e n t s 0 . 1   w i
R i d g e   M o d e l   a r e   o b t a i n e d   f o r   R i d g e F I F V a l u e 1 0 0   w i t h   a   p e r
L a s s o   M o d e l   a r e   o b t a i n e d   f o r   L a s s o F I P V a l u e 0 . 2   w i t h   a   p e r
E l a s t i c   M o d e l   a r e   o b t a i n e d   f o r   E l a s t i c F I F V a l u e 1 0 0   w i t h   a
# #

# #
s
* *
r e a t e r   t h a n   0 . 1   :
-
P   G R ' ,   ' B e t a   G R ']
a i n e d   f r o m   f e a t u r e   i m p o r t a n c e   u s i n g   C o e f f i c i e n t s   :
>   4 4 4

ite direction <----- -----> 451
orrect direction : 0.49608938547748603
ted using columns obtained from feature importance using
direction -----> -----> 452

ite direction <----- -----> 443
orrect direction : 0.50502793296908939
ted using columns obtained from feature importance using
direction -----> -----> 453

te direction <----- -----> 442
rrect direction : 0.506145251396648
tted using columns obtained from feature importance usin
irection -----> -----> 453

te direction <----- -----> 442
rrect direction :   0.5061452513966648
****
nce using p-value
****
d from p-values less than 0.02 :

, 'Alpha GR', 'Beta GR']
ted using columns obtained from feature importance using
irection -----> -----> 447

posite direction <----- -----> 448
f correct direction : 0.4994413407821229
fitted using columns obtained from feature importance us
me direction -----> -----> 447

posite direction <----- -----> 448
f correct direction : 0.499441340782122 9
fitted using columns obtained from feature importance us
me direction -----> -----> 445

osite direction <----- -----> 450
correct direction :   0.49720670391061 45
fitted using columns obtained from feature importance u
he direction -----> -----> 445

posite direction <----- -----> 450
f correct direction : 0.49720670391061145
ained from p-values less than 0.05 :

 GR', 'Alpha GR', 'Beta GR']
 fitted using columns obtained from feature importance u
me direction -----> -----> 447

posite direction <----- -----> 448
f correct direction : 0.4994413407821229
fitted using columns obtained from feature importance us
me direction -----> -----> 447

posite direction <----- -----> 448
f correct direction : 0.4994413407821229
fitted using columns obtained from feature importance us
me direction -----> -----> 445

osite direction <----- -----> 450
correct direction : 0.49720670391106145
fitted using columns obtained from feature importance u
he direction -----> -----> 445

posite direction <----- -----> 450
f correct direction : 0.4972067039106145
ained from p-values less than 0.1 :

GR', 'Alpha GR', 'Beta GR']
fitted using columns obtained from feature importance u
me direction -----> -----> 447

posite direction <----- -----> 448

f correct direction :   0.4994413407821229

fitted using columns obtained from feature importance us

me direction -----> -----> 447

posite direction <----- -----> 448
f correct direction : 0.4994413407821229
fitted using columns obtained from feature importance us
me direction -----> -----> 445

osite direction <----- -----> 450
correct direction : 0.49720670391061415
fitted using columns obtained from feature importance u
he direction -----> -----> 445

```
  < - - - - -   - - - - - >   4 5 0
i o n  :    0 . 4 9 7 2 0 6 7 0 3 9 1 0 6 1 4 5
u e s  l e s s  t h a n  0 . 2  :
- - - - - - - - - - - - - - - - - - - - -
  G R ' ,   ' W A P  G R ' ,   ' N o . o f  S h a r e s  G R ' ,   ' T o t a l  T u r n o v e r  ( R s . )
l u m n s  o b t a i n e d  f r o m  f e a t u r e  i m p o r t a n c e  u s i n g  P V a l u e  :
- - >  - - - - - >  4 3 6
```

posite direction <----- -----> 459
f correct direction : 0.4871508379888268
fitted using columns obtained from feature importance us
me direction -----> -----> 459

posite direction <----- -----> 436
f correct direction : 0.51284916201117 31
fitted using columns obtained from feature importance us
me direction -----> -----> 463

osite direction <----- -----> 432
correct direction : 0.5173184357541899
fitted using columns obtained from feature importance u
he direction -----> -----> 463

e direction <----- -----> 432
rect direction : 0.5173184357541899
* *
ce using Forward Selection Method
* *
from Forward Selection method :
- -
Price GR', 'Alpha GR']
ed using columns obtained from feature importance using
rection -----> -----> 447

e direction <----- -----> 448
rect direction : 0.49944134078212229
d using columns obtained from feature importance using F
rection -----> -----> 447

e direction <----- -----> 448
rect direction : 0.4994413407821229
d using columns obtained from feature importance using F
rection -----> -----> 445

direction <----- -----> 450
ect direction : 0.49720670391061145
ed using columns obtained from feature importance using
ection -----> -----> 445

5
* *
d
* *

'Total Turnover (Rs.) GR', 'Deliverable Quantity GR', '
ure importance using BackwardElimination :

direction <----- -----> 452
ect direction :   0.49497206670391061
  using columns obtained from feature importance using Ba
ection -----> -----> 456

direction <----- -----> 439
ect direction : 0.5094972067039106
using columns obtained from feature importance using Ba
ection -----> -----> 448

direction <----- -----> 447
ct direction : 0.50055865921178771
d using columns obtained from feature importance using B
ction -----> -----> 448

* * * * * * * * * * *

* * * * * * * * * * * *

, 'No. of Trades GR', '% Deli. Qty to Traded Qty GR', 'S
ue :

posite direction <----- -----> 447
f correct direction : 0.5005586592178771
fitted using columns obtained from feature importance us
me direction -----> -----> 460

posite direction <----- -----> 435
f correct direction : 0.5139664804469274
fitted using columns obtained from feature importance us
me direction -----> -----> 454

osite direction <----- -----> 441
correct direction : 0.5072625698324023
fitted using columns obtained from feature importance u
he direction -----> -----> 456

ection <----- -----> 439
direction : 0.509497206703910 6
 f-values greater than 10 :
----
h Price GR', 'Low Price GR', 'Close Price GR', 'WAP GR',
ing columns obtained from feature importance using FValu
on -----> -----> 439

posite direction <----- -----> 456
f correct direction : 0.49050279329608937
fitted using columns obtained from feature importance us
me direction -----> -----> 470

posite direction <----- -----> 425
f correct direction : 0.5251396648044693
fitted using columns obtained from feature importance us
me direction -----> -----> 445

osite direction <----- -----> 450
correct direction : 0.49720670391061 45
fitted using columns obtained from feature importance u
he direction ----- > -----> 443

te direction <----- -----> 452
rrect direction : 0.4949720670391061
d from f-values greater than 100 :

, 'High Price GR', 'Low Price GR', 'Close Price GR', 'WA
ted using columns obtained from feature importance using
irection -----> -----> 462

posite direction <----- -----> 433
f correct direction : 0.51620111731843558
fitted using columns obtained from feature importance us
me direction -----> -----> 459

posite direction <----- -----> 436
f correct direction : 0.51284916201111731
fitted using columns obtained from feature importance us
me direction -----> -----> 455

osite direction <----- -----> 440
correct direction : 0.5083798882681564
fitted using columns obtained from feature importance u
he direction -----> -----> 455

- - - - - >   4 4 0
0 . 5 0 8 3 7 9 8 8 8 2 6 8 1 5 6 4
a t e r   t h a n   1 0 0 0   :
- - -

* *
e   o b t a i n e d   f o r   R i d g e F I F V a l u e 1 0   w i t h   a   p e r c e n t a g e   o f   0 . 5 2
r   L i n e a r   M o d e l   a r e   o b t a i n e d   f o r   L i n e a r F I F V a l u e 1 0 0   w i t h   a
r   R i d g e   M o d e l   a r e   o b t a i n e d   f o r   R i d g e F I F V a l u e 1 0   w i t h   a   p e
r   L a s s o   M o d e l   a r e   o b t a i n e d   f o r   L a s s o F I P V a l u e 0 . 2   w i t h   a   p
r   E l a s t i c   M o d e l   a r e   o b t a i n e d   f o r   E l a s t i c F I P V a l u e 0 . 2   w i t h
# #

# #
n t s
* *
  g r e a t e r   t h a n   0 . 1   :
- - -
C l o s e   P r i c e   G R ' ,   ' W A P   G R ' ,   ' B e t a   G R ']
b t a i n e d   f r o m   f e a t u r e   i m p o r t a n c e   u s i n g   C o e f f i c i e n t s   :
- - >   4 3 3

ite direction <----- -----> 465
orrect direction : 0.48218262806236608
ted using columns obtained from feature importance using
direction -----> -----> 439

ite direction <----- -----> 459
orrect direction : 0.48886414253897 55
ted using columns obtained from feature importance using
direction -----> -----> 462

te direction <----- -----> 436
rrect direction : 0.5144766146993318
tted using columns obtained from feature importance usin
irection -----> -----> 456

te direction <----- -----> 442
rrect direction : 0.507795100222717l
****
nce using p-value
****
d from p-values less than 0.02 :
----
ta GR']
ted using columns obtained from feature importance using
irection -----> -----> 441

posite direction <----- -----> 457
f correct direction : 0.49109131403118O4
fitted using columns obtained from feature importance us
me direction -----> -----> 432

posite direction <----- -----> 466
f correct direction : 0.4810690423162536
fitted using columns obtained from feature importance us
me direction -----> -----> 462

osite direction <----- -----> 436
correct direction : 0.5144766146993318
fitted using columns obtained from feature importance u
he direction -----> -----> 456

posite direction <----- -----> 442
f correct direction : 0.5077951002227171
ained from p-values less than 0.05 :

 GR', 'Alpha GR', 'Beta GR']
 fitted using columns obtained from feature importance u
me direction -----> -----> 438

posite direction <----- -----> 460
f correct direction : 0.48775055679287305
fitted using columns obtained from feature importance us
me direction -----> -----> 430

posite direction <----- -----> 468
f correct direction : 0.47884187082405344
fitted using columns obtained from feature importance us
me direction -----> -----> 462

osite direction <----- -----> 436
correct direction : 0.5144766146993318
fitted using columns obtained from feature importance u
he direction -----> -----> 456

posite direction <----- -----> 442
f correct direction : 0.5077951002227171
ained from p-values less than 0.1 :

 GR', 'Alpha GR', 'Beta GR']
 fitted using columns obtained from feature importance u
me direction -----> -----> 438

posite direction <----- -----> 460
f correct direction : 0.48775055679287305
fitted using columns obtained from feature importance us
me direction -----> -----> 430

posite direction <----- -----> 468
f correct direction : 0.47884187082405344
fitted using columns obtained from feature importance us
me direction -----> -----> 462

osite direction <----- -----> 436
correct direction : 0.5144766146993318
fitted using columns obtained from feature importance u
he direction -----> -----> 456

```
--- -----> 442
:     0.5077951002227171
less than 0.2 :
-------------------
', 'Spread High-Low GR', 'Spread Close-Open GR', 'Alpha
s obtained from feature importance using PValue :
-----> 441
```

posite direction <----- -----> 457
f correct direction : 0.49109131403118804
fitted using columns obtained from feature importance us
me direction -----> -----> 427

posite direction <----- -----> 471
f correct direction : 0.47550111135857461
fitted using columns obtained from feature importance us
me direction -----> -----> 462

osite direction <----- -----> 436
correct direction : 0.5144766146993318
fitted using columns obtained from feature importance u
he direction -----> -----> 456

e direction <----- -----> 442
rect direction : 0.5077951002227171
****
ce using Forward Selection Method
****
 from Forward Selection method :

GR', 'Spread High-Low GR', 'Alpha GR', 'High Price GR',
ed using columns obtained from feature importance using
rection -----> -----> 445

e direction <----- -----> 453
rect direction : 0.4955456570155902
d using columns obtained from feature importance using F
rection -----> -----> 437

e direction <----- -----> 461
rect direction : 0.48663697104677706
d using columns obtained from feature importance using F
rection -----> -----> 462

direction <----- -----> 436
ect direction : 0.5144766146993318
ed using columns obtained from feature importance using
ection -----> -----> 456

7171
* *
thod
* *
d :

f Shares GR', 'No. of Trades GR', 'Total Turnover (Rs.)
eature importance using BackwardElimination :

direction <----- -----> 448
ect direction : 0.50111358574610024
 using columns obtained from feature importance using Ba
ection -----> -----> 458

direction <----- -----> 440
ect direction :   0.51002227171149221
using columns obtained from feature importance using Ba
ection -----> -----> 462

direction <----- -----> 436
ct direction :   0.5144766146993318
d using columns obtained from feature importance using B
ction -----> -----> 456

* * * * * * * * * * * *

* * * * * * * * * * * *

R', 'No.of Shares GR', 'Spread High-Low GR', 'Alpha GR',
lue :

posite direction <----- -----> 468
f correct direction : 0.47884187082405344
fitted using columns obtained from feature importance us
me direction -----> -----> 416

posite direction <----- -----> 482
f correct direction :   0.4632516703786 1914
fitted using columns obtained from feature importance us
me direction -----> -----> 462

osite direction <----- -----> 436
correct direction : 0.5144766146993318
fitted using columns obtained from feature importance u
he direction -----> -----> 456

n <----- -----> 442
tion : 0.5077951002227171
lues greater than 10 :
----
ce GR', 'Low Price GR', 'Close Price GR', 'WAP GR', 'Spr
olumns obtained from feature importance using FValue :
---> -----> 437

posite direction <----- -----> 461
f correct direction : 0.48663697104677706
fitted using columns obtained from feature importance us
me direction -----> -----> 430

posite direction <----- -----> 468
f correct direction : 0.47884187082405344
fitted using columns obtained from feature importance us
me direction -----> -----> 462

osite direction <----- -----> 436
correct direction : 0.5144766146993318
fitted using columns obtained from feature importance u
ne direction -----> -----> 456

te direction <----- -----> 442
rrect direction : 0.5077951002227171
d from f-values greater than 100 :

, 'High Price GR', 'Low Price GR', 'Close Price GR', 'WA
ted using columns obtained from feature importance using
irection -----> -----> 443

posite direction <----- -----> 455
f correct direction : 0.4933184855233853
fitted using columns obtained from feature importance us
me direction -----> -----> 429

posite direction <----- -----> 469
f correct direction : 0.477728285077951
fitted using columns obtained from feature importance us
me direction -----> -----> 462

osite direction <----- -----> 436
correct direction : 0.5144766146993318
fitted using columns obtained from feature importance u
he direction -----> -----> 456

posite direction <----- -----> 442
f correct direction : 0.5077951002227171
ained from f-values greater than 1000 :
----

 fitted using columns obtained from feature importance u
me direction -----> -----> 424

posite direction <----- -----> 474

f correct direction : 0.47216035634743875

fitted using columns obtained from feature importance us

me direction -----> -----> 451

posite direction <----- -----> 447
f correct direction : 0.5022271714922049
fitted using columns obtained from feature importance us
me direction -----> -----> 462

osite direction <----- -----> 436
correct direction :   0.5144766146993318
fitted using columns obtained from feature importance u
he direction -----> -----> 456

--> 442
7 7 9 5 1 0 0 2 2 2 7 1 7 1
* *
tained for LassoFIFValue1000 with a percentage of 0.5144
near Model are obtained for LinearFIBackwardElimination
dge Model are obtained for RidgeFIBackwardElimination wi
sso Model are obtained for LassoFIFValue1000 with a perc
astic Model are obtained for ElasticFIFValue1000 with a
###

###

* *
ater than 0.1 :

* *

* *
an 0.02 :
- - - - - - - - - -

an 0.05 :
- - - - - - - - - -

ned from feature importance using PValue :
4 0 2

posite direction <----- -----> 466
f correct direction : 0.4631336405529954
fitted using columns obtained from feature importance us
me direction -----> -----> 419

posite direction <----- -----> 449
f correct direction : 0.4827188940092166
fitted using columns obtained from feature importance us
me direction -----> -----> 414

osite direction <----- -----> 454
correct direction : 0.4769585253456221
fitted using columns obtained from feature importance u
he direction -----> -----> 414

posite direction <----- -----> 454
f correct direction :   0.4769585253456221
ained from p-values less than 0.1 :

  GR', 'High Price GR', 'No. of Trades GR']
  fitted using columns obtained from feature importance u
me direction -----> -----> 421

posite direction <----- -----> 447
f correct direction : 0.4850230414746536
fitted using columns obtained from feature importance us
me direction -----> -----> 422

posite direction <----- -----> 446
f correct direction : 0.4861751152073733
fitted using columns obtained from feature importance us
me direction -----> -----> 415

osite direction <----- -----> 453
correct direction : 0.478110599078341
fitted using columns obtained from feature importance u
he direction -----> -----> 414

posite direction <----- -----> 454
f correct direction : 0.47695852534562221
ained from p-values less than 0.2 :

 GR', 'High Price GR', 'No. of Trades GR', 'Alpha GR']
 fitted using columns obtained from feature importance u
me direction -----> -----> 420

posite direction <----- -----> 448
f correct direction : 0.4838709677419355
fitted using columns obtained from feature importance us
me direction -----> -----> 418

posite direction <----- -----> 450
f correct direction : 0.4815668202764977
fitted using columns obtained from feature importance us
me direction -----> -----> 412

osite direction <----- -----> 456
correct direction : 0.474654377788018433
fitted using columns obtained from feature importance u
he direction -----> -----> 409

e direction <----- -----> 459
rect direction : 0.4711981566820 2764
* *
ce using Forward Selection Method
* *
 from Forward Selection method :
- - - - - - - - - - - - - - - - - - -
R', 'Open Price GR']
ed using columns obtained from feature importance using
rection -----> -----> 425

e direction <----- -----> 443
rect direction : 0.489631336405552997
d using columns obtained from feature importance using F
rection -----> -----> 424

e direction <----- -----> 444
rect direction : 0.48847926267281105
d using columns obtained from feature importance using F
rection -----> -----> 415

direction <----- -----> 453
ect direction :   0.478110599078341
ed using columns obtained from feature importance using
ection -----> -----> 414

direction <----- -----> 454
ct direction : 0.4769585253456221
****
  using Backward Elimination Method
****
rom Backward Elimination method :

No. of Trades GR']
  using columns obtained from feature importance using Ba
ction -----> -----> 425

direction <----- -----> 443
ect direction : 0.48963133640552997
using columns obtained from feature importance using Ba
ection -----> -----> 424

direction <----- -----> 444
ect direction : 0.48847926267281105
using columns obtained from feature importance using Ba
ection -----> -----> 415

direction <----- -----> 453
ct direction : 0.478110599078341
d using columns obtained from feature importance using B
ction -----> -----> 414

* *

* *

se Price GR', 'WAP GR', 'No. of Trades GR', 'Beta GR', '
importance using FValue :

posite direction <----- -----> 448

f correct direction : 0.48387096774193355

fitted using columns obtained from feature importance us

me direction -----> -----> 441

posite direction <----- -----> 427
f correct direction : 0.5080645161290323
fitted using columns obtained from feature importance us
me direction -----> -----> 419

osite direction <----- -----> 449
correct direction : 0.48271889400092166
fitted using columns obtained from feature importance u
he direction -----> -----> 419

-> 449
7188940092166
than 10 :

than 100 :

than 1000 :

* *
ained for RidgeFIFValue1 with a percentage of 0.50806451
ear Model are obtained for LinearFIBackwardElimination w
ge Model are obtained for RidgeFIFValue1 with a percenta
so Model are obtained for LassoFIFValue1 with a percenta
stic Model are obtained for ElasticFIFValue1 with a perc
# #

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* *
ter than 0.1 :

e Price GR', 'WAP GR']
ed from feature importance using Coefficients :
08

ite direction <----- -----> 424
orrect direction : 0.4903846153846153 6
ted using columns obtained from feature importance using
direction -----> -----> 396

ite direction <----- -----> 436
orrect direction :   0.47596153846153844
ted using columns obtained from feature importance using
direction -----> -----> 395

te direction <----- -----> 437
rrect direction : 0.4747596153846153536
tted using columns obtained from feature importance usin
irection -----> -----> 397

te direction <----- -----> 435
rrect direction : 0.4771634615384615 6
****
nce using p-value
****
d from p-values less than 0.02 :

, 'Close Price GR', 'Alpha GR']
ted using columns obtained from feature importance using
irection -----> -----> 398

posite direction <----- -----> 434
f correct direction : 0.47836538461538464
fitted using columns obtained from feature importance us
me direction -----> -----> 388

posite direction <----- -----> 444
f correct direction : 0.46634615384615385
fitted using columns obtained from feature importance us
me direction -----> -----> 400

osite direction <----- -----> 432
correct direction : 0.4807692307692308
fitted using columns obtained from feature importance u
he direction -----> -----> 397

irection <----- -----> 435
t direction : 0.4771634615384615 6
om p-values less than 0.05 :
----
igh Price GR', 'Close Price GR', 'Spread High-Low GR', '
using columns obtained from feature importance using PVa
tion -----> -----> 410

posite direction <----- -----> 422
f correct direction : 0.4927884615384156
fitted using columns obtained from feature importance us
me direction -----> -----> 400

posite direction <----- -----> 432
f correct direction : 0.4807692307692308
fitted using columns obtained from feature importance us
me direction -----> -----> 401

osite direction <----- -----> 431
correct direction : 0.48197115384615385
fitted using columns obtained from feature importance u
he direction -----> -----> 403

- - -   - - - - - >   4 2 9
:   0 . 4 8 4 3 7 5
less than 0 . 1 :
- - - - - - - - - - - - - - - - -
', 'Close Price GR', 'Spread High-Low GR', 'Spread Close
s obtained from feature importance using PValue :
- - - - - >   4 1 1

posite direction <----- -----> 421
f correct direction : 0.49399038461538464
fitted using columns obtained from feature importance us
me direction -----> -----> 396

posite direction <----- -----> 436
f correct direction : 0.47596153846153844
fitted using columns obtained from feature importance us
me direction -----> -----> 409

osite direction <----- -----> 423
correct direction :   0.4915865384615384
fitted using columns obtained from feature importance u
he direction -----> -----> 403

--- -----> 429

: 0.484375

less than 0.2 :

', 'Close Price GR', 'Spread High-Low GR', 'Spread Close

s obtained from feature importance using PValue :

-----> 411

posite direction <----- -----> 421
f correct direction : 0.4939903846153846
fitted using columns obtained from feature importance us
me direction -----> -----> 396

posite direction <----- -----> 436
f correct direction : 0.47596153846153844
fitted using columns obtained from feature importance us
me direction -----> -----> 409

osite direction <----- -----> 423
correct direction : 0.4915865384615384 4
fitted using columns obtained from feature importance u
he direction -----> -----> 403

e direction <----- -----> 429
rect direction : 0.484375
****
ce using Forward Selection Method
****
 from Forward Selection method :

Price GR', 'Close Price GR', 'Alpha GR']
ed using columns obtained from feature importance using
rection -----> -----> 401

e direction <----- -----> 431
rect direction :   0.48197115384615385
d using columns obtained from feature importance using F
rection -----> -----> 395

e direction <----- -----> 437
rect direction : 0.47475961538461536
d using columns obtained from feature importance using F
rection -----> -----> 400

direction <----- -----> 432
ect direction : 0.4807692307692308
ed using columns obtained from feature importance using
ection -----> -----> 391

direction <----- -----> 441
ct direction : 0.4699519230769231
****
 using Backward Elimination Method
****
rom Backward Elimination method :
- - - - - - - - - - - - - - - - - -
Close Price GR', 'Alpha GR']
 using columns obtained from feature importance using Ba
ction -----> -----> 398

direction <----- -----> 434
ect direction :   0.47836538461538464
using columns obtained from feature importance using Ba
ection -----> -----> 388

direction <----- -----> 444
ect direction :   0.46634615384615385
 using columns obtained from feature importance using Ba
ection -----> -----> 400

direction <----- -----> 432
ct direction : 0.4807692307692308
d using columns obtained from feature importance using B
ction -----> -----> 397

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****

****

'Close Price GR', 'WAP GR', 'No.of Shares GR', 'No. of
ature importance using FValue :

posite direction <----- -----> 429

f correct direction : 0.484375

fitted using columns obtained from feature importance us

me direction -----> -----> 389

posite direction <----- -----> 443
f correct direction : 0.46754807692 30769
fitted using columns obtained from feature importance us
me direction -----> -----> 392

osite direction <----- -----> 440
correct direction : 0.4711538461538 4615
fitted using columns obtained from feature importance u
he direction -----> -----> 383

posite direction <----- -----> 449
f correct direction : 0.46033653846153844
ained from f-values greater than 10 :

GR', 'High Price GR', 'Low Price GR', 'Close Price GR',
fitted using columns obtained from feature importance u
me direction -----> -----> 407

posite direction <----- -----> 425
f correct direction : 0.4891826923076923
fitted using columns obtained from feature importance us
me direction -----> -----> 388

posite direction <----- -----> 444
f correct direction : 0.46634615384615385
fitted using columns obtained from feature importance us
me direction -----> -----> 409

osite direction <----- -----> 423
correct direction : 0.4915865384615384
fitted using columns obtained from feature importance u
he direction -----> -----> 407

posite direction <----- -----> 425
f correct direction : 0.4891826923076923
ained from f-values greater than 100 :

GR', 'High Price GR', 'Low Price GR', 'Close Price GR',
fitted using columns obtained from feature importance u
me direction -----> -----> 407

posite direction <----- -----> 425
f correct direction : 0.4891826923076923
fitted using columns obtained from feature importance us
me direction -----> -----> 388

posite direction <----- -----> 444
f correct direction : 0.46634615384615385
fitted using columns obtained from feature importance us
me direction -----> -----> 409

osite direction <----- -----> 423
correct direction : 0.4915865384615384
fitted using columns obtained from feature importance u
he direction -----> -----> 407

* *
a i n e d   f o r   L i n e a r F l P V a l u e 0 . 2   w i t h   a   p e r c e n t a g e   o f   0 . 4 9 3 9 9
e a r   M o d e l   a r e   o b t a i n e d   f o r   L i n e a r F l P V a l u e 0 . 2   w i t h   a   p e r c
g e   M o d e l   a r e   o b t a i n e d   f o r   R i d g e F l P V a l u e 0 . 0 5   w i t h   a   p e r c e
s o   M o d e l   a r e   o b t a i n e d   f o r   L a s s o F l F V a l u e 1 0 0   w i t h   a   p e r c e n
s t i c   M o d e l   a r e   o b t a i n e d   f o r   E l a s t i c F l F V a l u e 1 0 0   w i t h   a   p e
# #

Linear Regression

Method	Percentage	RMSE	MAE
Coefficients 0.1	0.5	0.289385	0.027613
PValue 0.02	0.526726	0.286396	0.027337
PValue 0.05	0.528953	0.288628	0.027375
PValue 0.1	0.510022	0.288689	0.027415
PValue 0.2	0.516704	0.289295	0.027538
ForwardSelection	0.486637	0.289437	0.027573
BackwardElimination	0.486637	0.289437	0.027573
FValue 1	0.495546	0.288648	0.027448
FValue 10	0.505568	0.288649	0.027398
FValue 100	0.501114	0.288865	0.027564
FValue 1000	0.493318	0.288672	0.027568
Coefficients 0.1	0.480491	0.034101	0.013693
PValue 0.02	0.472687	0.032382	0.013644
PValue 0.05	0.472687	0.032382	0.013644
PValue 0.1	0.472687	0.033149	0.013592
PValue 0.2	0.478261	0.034948	0.013863
ForwardSelection	0.467113	0.032334	0.013639
BackwardElimination	0.481605	0.034228	0.013704
FValue 1	0.488294	0.034957	0.013856
FValue 10	0.472687	0.032382	0.013644
FValue 100	0.472687	0.032382	0.013644
FValue 1000	0.481605	0.036062	0.013944
Coefficients 0.1	0.47	0.019649	0.013762
PValue 0.02	0.508889	0.019619	0.013749
PValue 0.05	0.495556	0.019659	0.013794
PValue 0.1	0.503333	0.019669	0.013796
PValue 0.2	0.484444	0.019713	0.013845
ForwardSelection	0.537778	0.019599	0.013708
BackwardElimination	0.537778	0.019599	0.013708
FValue 1	0.522222	0.019674	0.013772

FValue 10	0.472222	0.019652	0.013762
Coefficients 0.1	0.506118	0.020904	0.013679
PValue 0.02	0.467186	0.021473	0.01376
PValue 0.05	0.487208	0.021652	0.013993
PValue 0.1	0.487208	0.021652	0.013993
PValue 0.2	0.487208	0.021652	0.013993
ForwardSelection	0.498331	0.021126	0.014009
BackwardElimination	0.493882	0.021062	0.013915
FValue 1	0.503893	0.021157	0.013948
FValue 10	0.493882	0.021046	0.013798
FValue 100	0.493882	0.021046	0.013798
Coefficients 0.1	0.472747	0.023144	0.015806
PValue 0.02	0.498331	0.021834	0.015174
PValue 0.05	0.502781	0.021899	0.015231
PValue 0.1	0.49277	0.022817	0.015413
PValue 0.2	0.49277	0.022817	0.015413
ForwardSelection	0.487208	0.02181	0.01513
BackwardElimination	0.49277	0.021803	0.015154
FValue 1	0.478309	0.02185	0.0152
FValue 10	0.481646	0.021811	0.015126
FValue 100	0.498331	0.021834	0.015174
Coefficients 0.1	0.527273	0.017004	0.011766
PValue 0.02	0.505682	0.017035	0.011826
PValue 0.05	0.505682	0.017035	0.011826
PValue 0.1	0.504545	0.016996	0.01178
PValue 0.2	0.494318	0.017086	0.011865
ForwardSelection	0.539773	0.016962	0.01172
BackwardElimination	0.5	0.016973	0.011761
FValue 1	0.523864	0.016973	0.011734
FValue 10	0.502273	0.017002	0.011797
Coefficients 0.1	0.516741	0.038895	0.014946
PValue 0.02	0.496652	0.212788	0.021631
PValue 0.05	0.496652	0.212788	0.021631
PValue 0.1	0.503348	0.212594	0.021667
PValue 0.2	0.495536	0.212937	0.021678
ForwardSelection	0.496652	0.203211	0.021267
BackwardElimination	0.496652	0.203211	0.021267
FValue 1	0.502232	0.207235	0.021437
FValue 10	0.492188	0.207758	0.021446
FValue 100	0.492188	0.207758	0.021446
Coefficients 0.1	0.496089	0.045228	0.01885
PValue 0.02	0.499441	0.044018	0.018579
PValue 0.05	0.499441	0.044018	0.018579
PValue 0.1	0.499441	0.044018	0.018579
PValue 0.2	0.487151	0.043356	0.018546
ForwardSelection	0.499441	0.044018	0.018579
BackwardElimination	0.494972	0.043221	0.01852
FValue 1	0.500559	0.043954	0.018675

FValue 10	0.490503	0.043991	0.018628
FValue 100	0.516201	0.045225	0.018812
Coefficients 0.1	0.482183	0.125169	0.023349
PValue 0.02	0.491091	0.126034	0.023346
PValue 0.05	0.487751	0.125778	0.023337
PValue 0.1	0.487751	0.125778	0.023337
PValue 0.2	0.491091	0.125424	0.023343
ForwardSelection	0.495546	0.125486	0.023401
BackwardElimination	0.501114	0.127079	0.024076
FValue 1	0.478842	0.125611	0.023474
FValue 10	0.486637	0.125696	0.023361
FValue 100	0.493318	0.125349	0.023307
FValue 1000	0.47216	0.126284	0.023348
PValue 0.05	0.463134	0.023985	0.015742
PValue 0.1	0.485023	0.023335	0.01564
PValue 0.2	0.483871	0.023398	0.015677
ForwardSelection	0.489631	0.023921	0.015755
BackwardElimination	0.489631	0.023921	0.015755
FValue 1	0.483871	0.027617	0.016204
Coefficients 0.1	0.490385	0.0535	0.016404
PValue 0.02	0.478365	0.053789	0.016443
PValue 0.05	0.492788	0.053788	0.016541
PValue 0.1	0.49399	0.053799	0.016574
PValue 0.2	0.49399	0.053799	0.016574
ForwardSelection	0.481971	0.053788	0.016449
BackwardElimination	0.478365	0.053789	0.016443
FValue 1	0.484375	0.053775	0.016492
FValue 10	0.489183	0.053496	0.016406
FValue 100	0.489183	0.053496	0.016406

Lasso Regression

Company	Method	Percentage	RMSE	MAE	MSE	Confidence	r squared_adj
532540-TATA CONSULTANCY SERVICES LTD	Backward Elimination F-Value,1	0.471154	0.053643	0.016228	0.002878	-0.021412	0.312672

| 532540-TATA CONSULTANCY SERVICES LTD | FValue 100 | 0.491587 | 0.053199 | 0.015786 | 0.00283 | -0.00456 | 0.287498 |

Ridge Regression							
Company	Method	Percentage	RMSE	MAE	MSE	Confidence	r squared_adj
532540-TATA CONSULTANCY SERVICES LTD	BackwardElimination F-Value 1	0.467548	0.053517	0.016022	0.002864	-0.016636	0.312672

| 532540-TATA CONSULTANCY SERVICES LTD | FValue 10 | 0.466346 | 0.053336 | 0.015971 | 0.002845 | -0.009737 | 0.287498 |
| 532540-TATA CONSULTANCY SERVICES LTD | FValue 100 | 0.466346 | 0.053336 | 0.015971 | 0.002845 | -0.009737 | 0.287498 |

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+-------------------------------------------------------------------------------------------------------------------------------------------+
|                                                        Elastic Regression                                                                 |
+--------------------------------------+----------------------+------------+----------+----------+----------+------------+------------------+
|               Company                |        Method        | Percentage |   RMSE   |   MAE    |   MSE    | Confidence |  rsquared_adj    |
+--------------------------------------+----------------------+------------+----------+----------+----------+------------+------------------+
|              500112-SBIN             |   Coefficients_0.1   |  0.498886  | 0.290558 | 0.027629 | 0.084424 |  0.01351   |     0.984987     |
|              500112-SBIN             |     PValue_0.02      |  0.501114  | 0.290515 | 0.027599 | 0.084399 |  0.013806  |     0.984911     |
|              500112-SBIN             |     PValue_0.05      |    0.5     | 0.290528 | 0.027606 | 0.084407 |  0.013716  |     0.984972     |
|              500112-SBIN             |      PValue_0.1      |  0.498886  | 0.290543 | 0.027621 | 0.084415 |  0.013613  |     0.984985     |
|              500112-SBIN             |      PValue_0.2      |  0.498886  | 0.290552 | 0.027631 | 0.08442  |  0.013556  |     0.985029     |
|              500112-SBIN             |   ForwardSelection   |  0.498886  | 0.290606 | 0.02764  | 0.084452 |  0.013185  |     0.984986     |
|              500112-SBIN             | BackwardElimination  |  0.498886  | 0.290606 | 0.02764  | 0.084452 |  0.013185  |     0.984986     |
|              500112-SBIN             |       FValue_1       |  0.501114  | 0.290831 | 0.027627 | 0.084583 |  0.011656  |     0.984976     |
|              500112-SBIN             |      FValue_10       |  0.501114  | 0.29058  | 0.027606 | 0.084437 |  0.013362  |     0.984979     |
|              500112-SBIN             |      FValue_100      |  0.503341  | 0.289031 | 0.027576 | 0.083539 |  0.023857  |     0.98472      |
|              500112-SBIN             |     FValue_1000      |  0.493318  | 0.288672 | 0.027568 | 0.083331 |  0.026281  |     0.984713     |
|        500180-HDFC Bank Ltd          |   Coefficients_0.1   |  0.480491  | 0.034101 | 0.013693 | 0.001163 | -0.015959  |     0.905812     |
|        500180-HDFC Bank Ltd          |     PValue_0.02      |  0.472687  | 0.032382 | 0.013644 | 0.001049 |  0.083885  |     0.905468     |
|        500180-HDFC Bank Ltd          |     PValue_0.05      |  0.472687  | 0.032382 | 0.013644 | 0.001049 |  0.083885  |     0.905468     |
|        500180-HDFC Bank Ltd          |      PValue_0.1      |  0.472687  | 0.033149 | 0.013592 | 0.001099 |  0.040026  |     0.905632     |
|        500180-HDFC Bank Ltd          |      PValue_0.2      |  0.478261  | 0.034948 | 0.013863 | 0.001221 | -0.067013  |     0.905886     |
|        500180-HDFC Bank Ltd          |   ForwardSelection   |  0.467113  | 0.032334 | 0.013639 | 0.001045 |  0.086616  |     0.905577     |
|        500180-HDFC Bank Ltd          | BackwardElimination  |  0.48272   | 0.034225 |  0.0137  | 0.001171 | -0.023307  |     0.905857     |
|        500180-HDFC Bank Ltd          |       FValue_1       |  0.488294  | 0.034957 | 0.013856 | 0.001222 | -0.067564  |     0.905823     |
|        500180-HDFC Bank Ltd          |      FValue_10       |  0.472687  | 0.032382 | 0.013644 | 0.001049 |  0.083885  |     0.905468     |
|        500180-HDFC Bank Ltd          |      FValue_100      |  0.472687  | 0.032382 | 0.013644 | 0.001049 |  0.083885  |     0.905468     |
|        500180-HDFC Bank Ltd          |     FValue_1000      |  0.481605  | 0.036062 | 0.013944 |  0.0013  | -0.136127  |     0.90366      |
|      500182-HERO MOTOCORP LTD        |   Coefficients_0.1   |  0.495556  | 0.019614 | 0.013741 | 0.000385 |  0.001225  |     0.004824     |
|      500182-HERO MOTOCORP LTD        |     PValue_0.02      |  0.508889  | 0.019619 | 0.013749 | 0.000385 |  0.000748  |     0.00082      |
|      500182-HERO MOTOCORP LTD        |     PValue_0.05      |  0.495556  | 0.019659 | 0.013794 | 0.000386 | -0.003366  |     0.002564     |
|      500182-HERO MOTOCORP LTD        |      PValue_0.1      |  0.502222  | 0.019665 | 0.013794 | 0.000387 | -0.003922  |     0.003564     |
|      500182-HERO MOTOCORP LTD        |      PValue_0.2      |  0.487778  | 0.019706 | 0.01384  | 0.000388 | -0.008159  |     0.005153     |
|      500182-HERO MOTOCORP LTD        |   ForwardSelection   |  0.537778  | 0.019599 | 0.013708 | 0.000384 |  0.002754  |     0.007581     |
|      500182-HERO MOTOCORP LTD        | BackwardElimination  |  0.537778  | 0.019599 | 0.013708 | 0.000384 |  0.002754  |     0.007581     |
|      500182-HERO MOTOCORP LTD        |       FValue_1       |  0.507778  | 0.019644 | 0.013756 | 0.000386 | -0.001772  |     0.009214     |
|      500182-HERO MOTOCORP LTD        |      FValue_10       |  0.495556  | 0.019614 | 0.013741 | 0.000385 |  0.001235  |     0.00437      |
|         500209-INFOSYS LTD           |   Coefficients_0.1   |  0.51168   | 0.020931 | 0.013667 | 0.000438 | -0.225751  |     0.358566     |
|         500209-INFOSYS LTD           |     PValue_0.02      |  0.464961  | 0.020919 | 0.013587 | 0.000438 | -0.224407  |     0.351014     |
|         500209-INFOSYS LTD           |     PValue_0.05      |  0.480534  | 0.021021 | 0.013701 | 0.000442 | -0.236423  |     0.355429     |
|         500209-INFOSYS LTD           |      PValue_0.1      |  0.480534  | 0.021021 | 0.013701 | 0.000442 | -0.236423  |     0.355429     |
|         500209-INFOSYS LTD           |      PValue_0.2      |  0.480534  | 0.021021 | 0.013701 | 0.000442 | -0.236423  |     0.355429     |
|         500209-INFOSYS LTD           |   ForwardSelection   |  0.49277   | 0.021067 | 0.013936 | 0.000444 | -0.241822  |     0.373662     |
|         500209-INFOSYS LTD           | BackwardElimination  |  0.478309  | 0.021046 | 0.013881 | 0.000443 |  -0.23935  |     0.376835     |
|         500209-INFOSYS LTD           |       FValue_1       |  0.501669  | 0.02111  | 0.013924 | 0.000446 | -0.246886  |     0.37363      |
|         500209-INFOSYS LTD           |      FValue_10       |  0.500556  | 0.020995 | 0.013747 | 0.000441 | -0.233313  |     0.359552     |
|         500209-INFOSYS LTD           |      FValue_100      |  0.500556  | 0.020995 | 0.013747 | 0.000441 | -0.233313  |     0.359552     |
|    500325-RELIANCE INDUSTRIES LTD    |   Coefficients_0.1   |  0.479422  | 0.02089  |  0.0148  | 0.000436 | -0.005104  |     0.125108     |
|    500325-RELIANCE INDUSTRIES LTD    |     PValue_0.02      |  0.479422  | 0.02089  |  0.0148  | 0.000436 | -0.005104  |      0.1538      |
|    500325-RELIANCE INDUSTRIES LTD    |     PValue_0.05      |  0.479422  | 0.02089  |  0.0148  | 0.000436 | -0.005104  |     0.154196     |
|    500325-RELIANCE INDUSTRIES LTD    |      PValue_0.1      |  0.479422  | 0.02089  |  0.0148  | 0.000436 | -0.005104  |     0.154976     |
|    500325-RELIANCE INDUSTRIES LTD    |      PValue_0.2      |  0.479422  | 0.02089  |  0.0148  | 0.000436 | -0.005104  |     0.154976     |
|    500325-RELIANCE INDUSTRIES LTD    |   ForwardSelection   |  0.479422  | 0.02089  |  0.0148  | 0.000436 | -0.005104  |     0.154645     |
|    500325-RELIANCE INDUSTRIES LTD    | BackwardElimination  |  0.479422  | 0.02089  |  0.0148  | 0.000436 | -0.005104  |     0.155026     |
|    500325-RELIANCE INDUSTRIES LTD    |       FValue_1       |  0.479422  | 0.02089  |  0.0148  | 0.000436 | -0.005104  |     0.153923     |
|    500325-RELIANCE INDUSTRIES LTD    |      FValue_10       |  0.479422  | 0.02089  |  0.0148  | 0.000436 | -0.005104  |     0.153568     |
|    500325-RELIANCE INDUSTRIES LTD    |      FValue_100      |  0.479422  | 0.02089  |  0.0148  | 0.000436 | -0.005104  |      0.1538      |
|          500680-PFIZER LTD           |   Coefficients_0.1   |  0.521591  | 0.017018 | 0.011764 | 0.00029  |  0.012676  |     0.002653     |
|          500680-PFIZER LTD           |     PValue_0.02      |  0.505682  | 0.017035 | 0.011826 | 0.00029  |  0.010662  |     0.00572      |
|          500680-PFIZER LTD           |     PValue_0.05      |  0.505682  | 0.017035 | 0.011826 | 0.00029  |  0.010662  |     0.00572      |
|          500680-PFIZER LTD           |      PValue_0.1      |  0.504545  | 0.016996 | 0.01178  | 0.000289 |  0.015156  |     0.008072     |
|          500680-PFIZER LTD           |      PValue_0.2      |    0.5     | 0.017047 | 0.011799 | 0.000291 |  0.009256  |     0.009688     |
|          500680-PFIZER LTD           |   ForwardSelection   |  0.539773  | 0.016962 | 0.01172  | 0.000288 |  0.019147  |     0.005173     |
|          500680-PFIZER LTD           | BackwardElimination  |    0.5     | 0.016973 | 0.011761 | 0.000288 |  0.017849  |     0.008269     |
|          500680-PFIZER LTD           |       FValue_1       |  0.515909  | 0.016976 | 0.011739 | 0.000288 |  0.017569  |     0.007334     |
|          500680-PFIZER LTD           |      FValue_10       |  0.502273  | 0.017002 | 0.011797 | 0.000289 |  0.014486  |     0.006322     |
|           507685-WIPRO LTD           |   Coefficients_0.1   |  0.503348  | 0.04207  | 0.014645 | 0.00177  |  0.035213  |     0.097884     |
|           507685-WIPRO LTD           |     PValue_0.02      |  0.513393  | 0.042838 | 0.014664 | 0.001835 | -0.000346  |     0.133823     |
|           507685-WIPRO LTD           |     PValue_0.05      |  0.513393  | 0.042838 | 0.014664 | 0.001835 | -0.000346  |     0.133823     |
|           507685-WIPRO LTD           |      PValue_0.1      |  0.492188  | 0.069346 | 0.016217 | 0.004809 | -1.621339  |     0.134702     |
|           507685-WIPRO LTD           |      PValue_0.2      |  0.495536  | 0.042821 | 0.014702 | 0.001834 |  0.000453  |     0.135085     |
|           507685-WIPRO LTD           |   ForwardSelection   |  0.513393  | 0.042838 | 0.014664 | 0.001835 | -0.000346  |     0.133317     |
|           507685-WIPRO LTD           | BackwardElimination  |  0.513393  | 0.042838 | 0.014664 | 0.001835 | -0.000346  |     0.133317     |
|           507685-WIPRO LTD           |       FValue_1       |  0.477679  | 0.042839 | 0.01471  | 0.001835 | -0.000389  |     0.133333     |
|           507685-WIPRO LTD           |      FValue_10       |  0.513393  | 0.042838 | 0.014664 | 0.001835 | -0.000346  |     0.134101     |
|           507685-WIPRO LTD           |      FValue_100      |  0.513393  | 0.042838 | 0.014664 | 0.001835 | -0.000346  |     0.134101     |
|  530965-INDIAN OIL CORPORATION LTD   |   Coefficients_0.1   |  0.506145  | 0.049927 | 0.018689 | 0.002493 |  0.207946  |     0.161066     |
|  530965-INDIAN OIL CORPORATION LTD   |     PValue_0.02      |  0.497207  | 0.048453 | 0.018496 | 0.002348 |  0.254022  |     0.196574     |
|  530965-INDIAN OIL CORPORATION LTD   |     PValue_0.05      |  0.497207  | 0.048453 | 0.018496 | 0.002348 |  0.254022  |     0.196574     |
|  530965-INDIAN OIL CORPORATION LTD   |      PValue_0.1      |  0.497207  | 0.048453 | 0.018496 | 0.002348 |  0.254022  |     0.196574     |
|  530965-INDIAN OIL CORPORATION LTD   |      PValue_0.2      |  0.517318  | 0.048388 | 0.01848  | 0.002341 |  0.256014  |     0.200429     |
|  530965-INDIAN OIL CORPORATION LTD   |   ForwardSelection   |  0.497207  | 0.048453 | 0.018496 | 0.002348 |  0.25402   |     0.196574     |
|  530965-INDIAN OIL CORPORATION LTD   | BackwardElimination  |  0.500559  | 0.048355 | 0.018468 | 0.002338 |  0.257038  |     0.199971     |
|  530965-INDIAN OIL CORPORATION LTD   |       FValue_1       |  0.509497  | 0.044351 | 0.018694 | 0.001967 |  0.374979  |     0.198554     |
|  530965-INDIAN OIL CORPORATION LTD   |      FValue_10       |  0.494972  | 0.044368 | 0.018571 | 0.001969 |  0.374489  |     0.197365     |
|  530965-INDIAN OIL CORPORATION LTD   |      FValue_100      |  0.50838   | 0.04994  | 0.018697 | 0.002494 |  0.207535  |     0.160888     |
|        532174-ICICI BANK LTD         |   Coefficients_0.1   |  0.507795  | 0.13175  | 0.023003 | 0.017358 |  0.077271  |     0.90086      |
|        532174-ICICI BANK LTD         |     PValue_0.02      |  0.507795  | 0.13175  | 0.023003 | 0.017358 |  0.077271  |     0.901314     |
|        532174-ICICI BANK LTD         |     PValue_0.05      |  0.507795  | 0.13175  | 0.023003 | 0.017358 |  0.077271  |     0.901271     |
|        532174-ICICI BANK LTD         |      PValue_0.1      |  0.507795  | 0.13175  | 0.023003 | 0.017358 |  0.077271  |     0.901271     |
|        532174-ICICI BANK LTD         |      PValue_0.2      |  0.507795  | 0.131746 | 0.022996 | 0.017357 |  0.077332  |     0.901681     |
|        532174-ICICI BANK LTD         |   ForwardSelection   |  0.507795  | 0.13175  | 0.023003 | 0.017358 |  0.077271  |     0.901511     |
|        532174-ICICI BANK LTD         | BackwardElimination  |  0.507795  | 0.13175  | 0.023003 | 0.017358 |  0.077271  |     0.901504     |
|        532174-ICICI BANK LTD         |       FValue_1       |  0.507795  | 0.13175  | 0.023003 | 0.017358 |  0.077271  |     0.901662     |
|        532174-ICICI BANK LTD         |      FValue_10       |  0.507795  | 0.13175  | 0.023003 | 0.017358 |  0.077271  |     0.901143     |
|        532174-ICICI BANK LTD         |      FValue_100      |  0.507795  | 0.13175  | 0.023003 | 0.017358 |  0.077271  |     0.901086     |
|        532174-ICICI BANK LTD         |     FValue_1000      |  0.507795  | 0.13175  | 0.023003 | 0.017358 |  0.077271  |     0.900758     |
|      532210-CITY UNION BANK LTD      |     PValue_0.05      |  0.476959  | 0.023245 | 0.015554 | 0.00054  | -0.001483  |     0.000584     |
|      532210-CITY UNION BANK LTD      |      PValue_0.1      |  0.476959  | 0.023199 | 0.015542 | 0.000538 |  0.002518  |     0.001668     |
|      532210-CITY UNION BANK LTD      |      PValue_0.2      |  0.471198  | 0.023277 | 0.015585 | 0.000542 | -0.004265  |     0.00216      |
|      532210-CITY UNION BANK LTD      |   ForwardSelection   |  0.476959  |  0.0232  | 0.015543 | 0.000538 |  0.002389  |     0.001696     |
|      532210-CITY UNION BANK LTD      | BackwardElimination  |  0.476959  |  0.0232  | 0.015543 | 0.000538 |  0.002389  |     0.001696     |
|      532210-CITY UNION BANK LTD      |       FValue_1       |  0.482719  | 0.023225 | 0.015548 | 0.000539 |  0.000234  |    -0.000722     |
| 532540-TATA CONSULTANCY SERVICES LTD |   Coefficients_0.1   |  0.477163  | 0.053423 | 0.01617  | 0.002854 | -0.013041  |     0.287858     |
| 532540-TATA CONSULTANCY SERVICES LTD |     PValue_0.02      |  0.477163  | 0.053698 | 0.01631  | 0.002884 |  -0.02352  |     0.313066     |
| 532540-TATA CONSULTANCY SERVICES LTD |     PValue_0.05      |  0.484375  | 0.053644 | 0.016235 | 0.002878 | -0.021465  |     0.315128     |
| 532540-TATA CONSULTANCY SERVICES LTD |      PValue_0.1      |  0.484375  | 0.053644 | 0.016254 | 0.002878 | -0.021455  |     0.316054     |
| 532540-TATA CONSULTANCY SERVICES LTD |      PValue_0.2      |  0.484375  | 0.053644 | 0.016254 | 0.002878 | -0.021455  |     0.316054     |
| 532540-TATA CONSULTANCY SERVICES LTD |   ForwardSelection   |  0.469952  | 0.053697 | 0.016284 | 0.002883 | -0.023463  |     0.312741     |
| 532540-TATA CONSULTANCY SERVICES LTD | BackwardElimination  |  0.477163  | 0.053698 | 0.01631  | 0.002884 |  -0.02352  |     0.313066     |
| 532540-TATA CONSULTANCY SERVICES LTD |       FValue_1       |  0.460337  | 0.053713 | 0.016301 | 0.002885 |  -0.0241   |     0.312672     |
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| 532540 - TATA CONSULTANCY SERVICES LTD | FValue 10 | 0.489183 | 0.053277 | 0.015893 | 0.002838 | -0.007542 | 0.287498 |
| 532540 - TATA CONSULTANCY SERVICES LTD | FValue 100 | 0.489183 | 0.053277 | 0.015893 | 0.002838 | -0.007542 | 0.287498 |