Model Performance Comparison RMSE MAE 1.1 0.9 1.0 8.0 0.9 0.7 8.0 0.6 0.7 0.5 0.6 Original CLARE Improved CLARY. Original CLARY. Improved CLARY Ridge Regression OLS Baseline Factor Model Ridde Redression OLS Basaline Factor Model **Directional Accuracy** R squared 0.7 0.75 0.6 0.70 0.65 0.5 0.60 0.4 0.55 0.3 0.50 0.45 0.2 Improved CLARY. Original CLARET. Improved CLARY Original CLARY. Ridge Regression Ridge Regression Factor Model OLS Baseline Factor Model OLS Baseline