

\_\_CROSS\_SECTIONAL\_OBSERVED\_TOP\_17\_SYMBOLS\_PROMINENCE\_\_

\_\_TOP\_17\_PROMINENT\_SYMBOLS\_SCATTER\_METH\_ANAL\_\_

.05 (Top 5% Symbols by cross-sectional 'peer\_group' col.) \* 473 (Total Bt Symbols) ≈ 24 Symbols

\_\_CROSS\_SECTIONAL\_METH\_TOP\_X\_SYMBBS\_CUMRES\_\_

Cross-Sectional Obs. Symbol Prominence Calculations:

17/473 = 0.0359 (Below Top 5% Symbols on synth 'adjusted\_prem\_disc' signal - resting mean)

Note: (1st Level Resting Mean is ~ 0.05)

Above 2nd Level Resting Mean of 2.0 cumres:

Main Tradable Symbols or (Top >1% and <2% Symbols per (<10 Syms) per 500 Syms (Adjusted 'prem\_disc' signal - raw synthetic dataset only results):

9/473 = 0.0190

6/473 = 0.0127

Cumulative Residuals K-th (Top X Symbols):

K-th (Top 5) Symbol(s) dist.:

Largest(5) 2.343679214

Smallest(5) -0.063254264

Confidence Level(95.0%) 0.0299697

(Additional) Top 10 symb stats:

(Top 10 Symbols)

Largest(10) 0.939004512

Smallest(10) -0.04926645

Confidence Level(95.0%) 0.0299697