This week

Outlier

Mean, 6

Out, missing perdition winsering

Factor importance

insample

Lass & ridge

Low corr

1e-8 spacing lambda

Ridge

Raw\_s\_MACD

S\_dispersion\_delta

Volume\_base\_s\_delta

Ewm\_volume\_base\_s

Mean\_volume\_base\_s

Lasso

Volume\_base\_s\_z

Raw\_s\_z

S\_dispersion\_z

Raw\_s\_coff

Ewm\_last20\_raw\_s

Stander Z

Not future

Principle component analysis

Explained ratios

Stand out

4

Next

Out, missing perdition winsering

Expending sd

In-sample Z stander keep the

Out sample this after noon

3 to 5 %

Future – try or not

cv. in R

What Model

Regrations

More model

Arma

Garch

Not time

Lag data

Explain factor – coff and insample