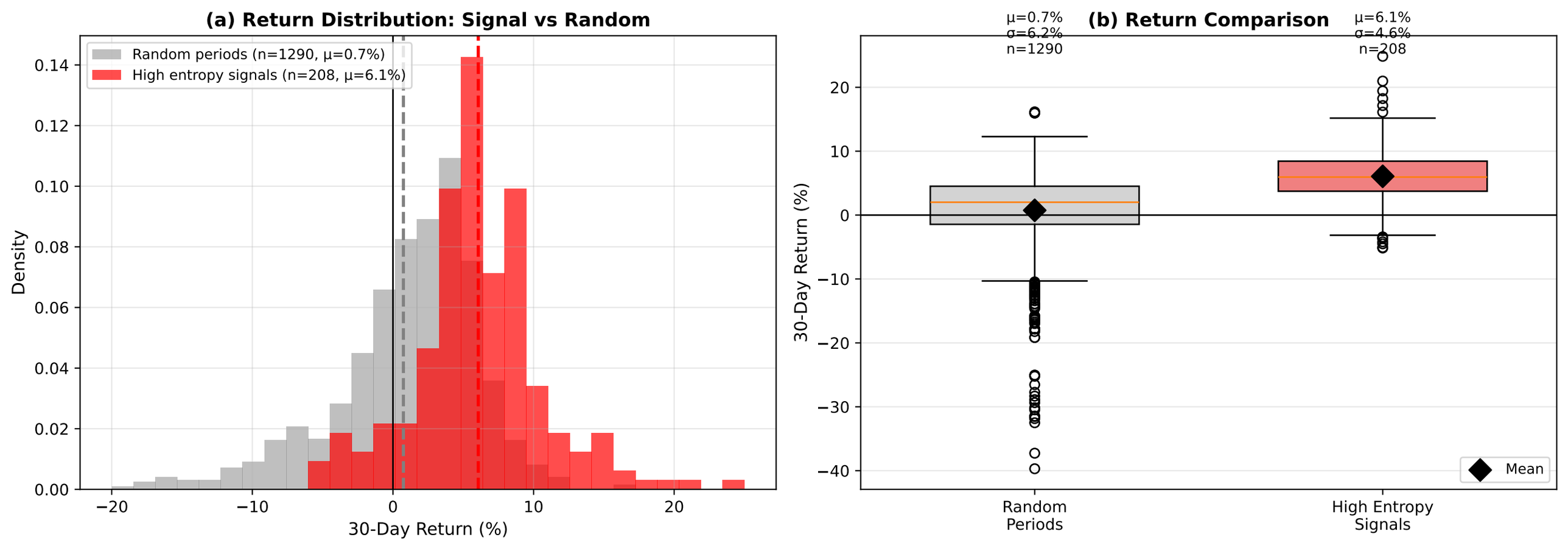
(a) Return Distribution: Signal vs Random
Random periods (n=1290, μ=0.7%)
High entropy signals (n=208, μ=6.1%)
Density
30-Day Return (%)
(b) Return Comparison
μ=0.7%
σ=6.2%
n=1290
μ=6.1%
σ=4.6%
n=208
30-Day Return (%)
Mean
Random Periods
High Entropy Signals