

Factor Selection on Multi- Asset Class grouping

Factor Selection on Multi Class / Target Variable

Target Variable:

XLY seeks to **track the performance of the Consumer**

Discretionary sector of the S&P 500. It includes stocks related to:

- Retail (e.g., Amazon, Home Depot)
- Apparel
- Automobiles (e.g., Tesla)
- Media
- Consumer Services

Asset Class Underlying classes

| Asset Classes Underltying | | | | | | | | | | Selected Fators | |
|---------------------------|------|------|------|------|------|------|-----|------|------|-----------------|------|
| AGG | ARKF | ARKG | ARKK | ARKQ | ARKW | BIL | BND | BOTZ | CEW | ARKK | ARKF |
| CORN | CYB | DBC | DIA | EEM | EFA | EUO | EWJ | EWL | EWP | CORN | DBC |
| EWS | EWT | EWU | EWV | EWZ | FXB | FXE | FXF | FXV | GLD | EWS | EWT |
| HYG | IBB | ICF | IEF | IEI | INDA | IVV | IWM | JIG | LQD | HYG | IBB |
| MOAT | MTUM | PALL | PRNT | QQQ | QUAL | ROBO | RWO | RWR | SHY | QQQ | MOAT |
| SLV | SPHD | SPY | TIP | TLT | UNG | USMV | USO | UUP | VBR | SPY | VBR |
| VDE | VLUE | VNQ | VOE | VOO | VTI | VTV | VUG | VWO | WEAT | VUG | VOE |

Prediction Results

