Per-Regime Performance

Legend:
- LinearRegression
- Ridge
- LogisticRegression
- RandomForest
- LightGBM
- MLP
- LSTM
- MomentumBaseline
- MeanReversionBaseline
- BuyAndHold_SPY
- EqualWeight
- Ensemble

X-axis: COVID Crash, Normalisation, Rate Hikes, Recovery

Y-axis: Sharpe (gross)