Out-of-sample runs analysis: All models

Dep Var	FutRet	DSpot	DOilVol	xomRet	BpRet	TdsaRet	DInv	DProd
Runs	829	824	943	977	905	906	891	892
Max Runs	990	990	990	990	990	990	990	990
q	0.211	0.214	0.348	0.356	0.286	0.308	0.29	0.261
# All/Txt	45/20	45/20	45/20	45/20	45/20	45/20	45/20	45/20
Run0	161	166	47	13	85	84	99	98
sprob	0.190	0.185	0.050	0.046	0.095	0.076	0.091	0.120
pval	(0.99)	(0.92)	(0.61)	(1.00)	(0.81)	(0.13)	(0.15)	(0.98)
pval-sim0.0	(0.99)	(0.94)	(0.62)	(1.00)	(0.81)	(0.13)	(0.14)	(0.98)
pval-sim0.1	(0.88)	(0.77)	(0.56)	(1.00)	(0.72)	(0.24)	(0.25)	(0.89)
pval-sim0.2	(0.83)	(0.73)	(0.57)	(1.00)	(0.65)	(0.30)	(0.31)	(0.85)
pval-sim0.3	(0.78)	(0.67)	(0.54)	(1.00)	(0.63)	(0.30)	(0.30)	(0.79)
pval-sim0.4	(0.75)	(0.64)	(0.49)	(0.99)	(0.63)	(0.32)	(0.31)	(0.77)
pval-sim0.5	(0.72)	(0.65)	(0.48)	(0.99)	(0.55)	(0.35)	(0.33)	(0.71)
pval-sim0.6	(0.73)	(0.61)	(0.52)	(0.98)	(0.54)	(0.32)	(0.37)	(0.66)
pval-sim0.7	(0.67)	(0.60)	(0.50)	(0.97)	(0.55)	(0.31)	(0.40)	(0.66)
pval-sim0.8	(0.68)	(0.63)	(0.48)	(0.93)	(0.58)	(0.38)	(0.35)	(0.65)
pval-sim0.9	(0.63)	(0.63)	(0.45)	(0.90)	(0.55)	(0.34)	(0.40)	(0.64)
pval-sim1.0	(0.64)	(0.58)	(0.46)	(0.90)	(0.56)	(0.35)	(0.40)	(0.62)
Run1	695	684	712	828	739	768	760	747
sprob	0.697	0.700	0.760	0.760	0.749	0.755	0.750	0.737
pval	(0.36)	(0.73)	(1.00)	(0.00)	(0.55)	(0.06)	(0.09)	(0.10)
pval-sim0.0	(0.36)	(0.74)	(1.00)	(0.00)	(0.56)	(0.04)	(0.09)	(0.08)
pval-sim0.1	(0.43)	(0.62)	(0.95)	(0.00)	(0.56)	(0.22)	(0.25)	(0.22)
pval-sim0.2	(0.43)	(0.59)	(0.87)	(0.00)	(0.55)	(0.30)	(0.33)	(0.32)
pval-sim0.3	(0.45)	(0.58)	(0.88)	(0.01)	(0.54)	(0.27)	(0.30)	(0.37)
pval-sim0.4	(0.44)	(0.54)	(0.84)	(0.03)	(0.49)	(0.34)	(0.34)	(0.38)
pval-sim0.5	(0.50)	(0.59)	(0.79)	(0.06)	(0.53)	(0.35)	(0.35)	(0.35)
pval-sim0.6	(0.48)	(0.58)	(0.79)	(0.06)	(0.51)	(0.41)	(0.37)	(0.40)
pval-sim0.7	(0.46)	(0.53)	(0.76)	(0.08)	(0.58)	(0.39)	(0.35)	(0.39)
pval-sim0.8	(0.51)	(0.53)	(0.79)	(0.10)	(0.53)	(0.41)	(0.39)	(0.38)
pval-sim0.9	(0.47)	(0.56)	(0.74)	(0.11)	(0.48)	(0.38)	(0.41)	(0.39)
pval-sim1.0	(0.45)	(0.57)	(0.69)	(0.11)	(0.55)	(0.43)	(0.46)	(0.43)
Run2	181	210	401	359	309	346	236	212
sprob	0.174	0.178	0.333	0.341	0.266	0.291	0.271	0.236
pval	(0.23)	(0.00)	(0.00)	(0.07)	(0.00)	(0.00)	(0.99)	(0.95)
pval-sim0.0	(0.26)	(0.00)	(0.00)	(0.07)	(0.00)	(0.00)	(0.99)	(0.95)
pval-sim0.1	(0.32)	(0.05)	(0.01)	(0.22)	(0.04)	(0.02)	(0.88)	(0.80)
pval-sim0.2	(0.35)	(0.11)	(0.02)	(0.28)	(0.08)	(0.06)	(0.80)	(0.71)
pval-sim0.3	(0.36)	(0.15)	(0.08)	(0.28)	(0.12)	(0.08)	(0.77)	(0.71)
pval-sim0.4	(0.38)	(0.18)	(0.08)	(0.30)	(0.18)	(0.12)	(0.72)	(0.64)
pval-sim0.5	(0.39)	(0.19)	(0.09)	(0.32)	(0.19)	(0.17)	(0.75)	(0.68)
pval-sim0.6	(0.42)	(0.23)	(0.12)	(0.36)	(0.20)	(0.17)	(0.73)	(0.62)
pval-sim0.7	(0.39)	(0.25)	(0.13)	(0.35)	(0.22)	(0.16)	(0.68)	(0.61)
pval-sim0.8	(0.40)	(0.25)	(0.13)	(0.36)	(0.22)	(0.20)	(0.70)	(0.61)
pval-sim0.9	(0.43)	(0.27)	(0.16)	(0.41)	(0.27)	(0.18)	(0.65)	(0.62)
pval-sim1.0	(0.37)	(0.30)	(0.21)	(0.34)	(0.28)	(0.17)	(0.59)	(0.61)
Run3	34	41	148	76	55	59	88	64
sprob	0.032	0.033	0.108	0.113	0.069	0.082	0.071	0.055
pval	(0.32)	(0.07)	(0.00)	(1.00)	(0.95)	(1.00)	(0.01)	(0.09)
pval-sim0.0	(0.31)	(0.06)	(0.00)	(1.00)	(0.96)	(1.00)	(0.02)	(0.09)
pval-sim0.1	(0.33)	(0.13)	(0.01)	(0.98)	(0.84)	(0.95)	(0.07)	(0.15)
pval-sim0.2	(0.36)	(0.18)	(0.01)	(0.95)	(0.79)	(0.90)	(0.13)	(0.21)
pval-sim0.3	(0.37)	(0.21)	(0.05)	(0.92)	(0.74)	(0.85)	(0.17)	(0.25)
pval-sim0.4	(0.36)	(0.23)	(0.07)	(0.89)	(0.72)	(0.81)	(0.17)	(0.27)
pval-sim0.5	(0.38)	(0.24)	(0.10)	(0.87)	(0.70)	(0.79)	(0.22)	(0.25)
pval-sim0.6	(0.40)	(0.23)	(0.12)	(0.82)	(0.67)	(0.77)	(0.19)	(0.30)
pval-sim0.7	(0.40)	(0.30)	(0.17)	(0.79)	(0.61)	(0.70)	(0.27)	(0.34)
pval-sim0.8	(0.40)	(0.30)	(0.15)	(0.78)	(0.60)	(0.72)	(0.24)	(0.37)
pval-sim0.9	(0.39)	(0.31)	(0.17)	(0.75)	(0.60)	(0.67)	(0.27)	(0.32)
pval-sim1.0	(0.37)	(0.31)	(0.19)	(0.77)	(0.59)	(0.70)	(0.28)	(0.30)
Run4	1	0	16	6	3	7	8	4
sprob	0.006	0.006	0.032	0.034	0.016	0.021	0.017	0.012
pval	(0.97)	(1.00)	(1.00)	(1.00)	(1.00)	(1.00)	(0.99)	(0.99)
pval-sim0.0	(0.96)	(1.00)	(0.99)	(1.00)	(1.00)	(1.00)	(0.99)	(1.00)
pval-sim0.1	(0.96)	(1.00)	(0.99)	(1.00)	(1.00)	(1.00)	(0.97)	(0.98)
pval-sim0.2	(0.96)	(0.99)	(0.96)	(1.00)	(1.00)	(0.99)	(0.93)	(0.97)
pval-sim0.3	(0.92)	(0.98)	(0.93)	(1.00)	(0.99)	(0.99)	(0.93)	(0.97)
pval-sim0.4	(0.91)	(0.97)	(0.91)	(1.00)	(0.99)	(0.96)	(0.88)	(0.91)
pval-sim0.5	(0.87)	(0.97)	(0.86)	(1.00)	(0.98)	(0.94)	(0.82)	(0.88)
pval-sim0.6	(0.80)	(0.95)	(0.81)	(0.99)	(0.97)	(0.92)	(0.79)	(0.83)
pval-sim0.7	(0.75)	(0.91)	(0.77)	(0.98)	(0.92)	(0.87)	(0.77)	(0.83)
pval-sim0.8	(0.71)	(0.88)	(0.74)	(0.97)	(0.89)	(0.82)	(0.74)	(0.73)
pval-sim0.9	(0.68)	(0.82)	(0.71)	(0.94)	(0.86)	(0.79)	(0.67)	(0.72)
pval-sim1.0	(0.60)	(0.70)	(0.69)	(0.89)	(0.79)	(0.78)	(0.62)	(0.67)
Run5	0	0	0	2	1	0	4	0
sprob	0.001	0.001	0.009	0.010	0.004	0.005	0.004	0.002
pval	(0.60)	(0.62)	(1.00)	(1.00)	(0.88)	(0.99)	(0.35)	(0.91)
pval-sim0.0	(0.61)	(0.64)	(1.00)	(1.00)	(0.87)	(0.99)	(0.35)	(0.90)
pval-sim0.1	(0.62)	(0.60)	(1.00)	(1.00)	(0.82)	(0.99)	(0.31)	(0.91)
pval-sim0.2	(0.57)	(0.59)	(0.99)	(0.99)	(0.83)	(0.98)	(0.34)	(0.87)
pval-sim0.3	(0.54)	(0.57)	(1.00)	(0.97)	(0.80)	(0.98)	(0.33)	(0.83)
pval-sim0.4	(0.48)	(0.56)	(1.00)	(0.94)	(0.77)	(0.97)	(0.35)	(0.82)
pval-sim0.5	(0.50)	(0.53)	(0.99)	(0.92)	(0.73)	(0.94)	(0.34)	(0.79)
pval-sim0.6	(0.49)	(0.47)	(0.98)	(0.92)	(0.70)	(0.93)	(0.37)	(0.76)
pval-sim0.7	(0.44)	(0.46)	(0.95)	(0.85)	(0.64)	(0.89)	(0.30)	(0.71)
pval-sim0.8	(0.43)	(0.41)	(0.92)	(0.84)	(0.58)	(0.84)	(0.33)	(0.65)
pval-sim0.9	(0.30)	(0.35)	(0.90)	(0.76)	(0.51)	(0.79)	(0.31)	(0.59)
pval-sim1.0	(0.32)	(0.28)	(0.81)	(0.70)	(0.46)	(0.69)	(0.35)	(0.47)