Out-of-sample runs analysis: All models

Dep Var	FutRet	DSpot	DOilVol	xomRet	bpRet	rdsaRet	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	(0.99)	(0.92)	(0.62)	(1.00)	(0.78)	(0.13)	(0.15)	(0.98)
pval-sim0.5	(0.72)	(0.64)	(0.48)	(0.98)	(0.54)	(0.30)	(0.27)	(0.70)
pval-sim1	(0.63)	(0.60)	(0.44)	(0.89)	(0.54)	(0.33)	(0.39)	(0.67)
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	(0.40)	(0.77)	(1.00)	(0.00)	(0.52)	(0.04)	(0.11)	(0.12)
pval-sim0.5	(0.50)	(0.61)	(0.80)	(0.06)	(0.46)	(0.35)	(0.37)	(0.36)
pval-sim1	(0.48)	(0.57)	(0.72)	(0.16)	(0.56)	(0.42)	(0.41)	(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	(0.22)	(0.00)	(0.00)	(0.08)	(0.00)	(0.00)	(0.98)	(0.95)
pval-sim0.5	(0.45)	(0.18)	(0.11)	(0.35)	(0.22)	(0.17)	(0.78)	(0.69)
pval-sim1	(0.49)	(0.23)	(0.17)	(0.40)	(0.28)	(0.20)	(0.70)	(0.58)
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	(0.34)	(0.06)	(0.00)	(1.00)	(0.95)	(0.99)	(0.01)	(0.08)
pval-sim0.5	(0.38)	(0.30)	(0.09)	(0.92)	(0.65)	(0.79)	(0.20)	(0.26)
pval-sim1	(0.36)	(0.34)	(0.14)	(0.77)	(0.60)	(0.66)	(0.29)	(0.34)
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	(0.97)	(1.00)	(1.00)	(1.00)	(1.00)	(1.00)	(0.98)	(1.00)
pval-sim0.5	(0.86)	(0.96)	(0.87)	(1.00)	(0.98)	(0.95)	(0.83)	(0.90)
pval-sim1	(0.56)	(0.72)	(0.70)	(0.91)	(0.78)	(0.74)	(0.65)	(0.70)
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	(0.60)	(0.62)	(1.00)	(1.00)	(0.87)	(1.00)	(0.37)	(0.93)
pval-sim0.5	(0.51)	(0.48)	(0.98)	(0.90)	(0.72)	(0.94)	(0.33)	(0.77)
pval-sim1	(0.34)	(0.29)	(0.77)	(0.75)	(0.47)	(0.74)	(0.29)	(0.50)