

		% firm (DM < 0)			% firm (DM > 0)		
U	U-RW	7.7	16.1	23.1	4.4	2.3	0.4
	U-ARIMA-F	0.5	1.9	4.0	4.4	2.9	0.7
	U-ARIMA-G	2.0	4.2	6.5	6.5	2.4	0.5
	U-ARIMA-BR	1.3	3.7	5.6	9.1	4.0	0.7
	M-OLS1	4.0	10.9	17.5	2.1	1.2	0.3
M	M-OLS2	2.9	11.2	18.7	1.8	0.7	0.2
	M-OLS3	29.7	69.6	84.0	0.0	0.0	0.0
	U-RIDGE	3.6	6.4	9.4	6.6	3.6	0.6
	U-LASSO	4.3	8.1	11.3	6.8	3.1	0.5
	U-EN	4.4	7.4	10.6	7.2	3.3	0.5
U	U-RF	0.2	1.5	3.7	7.4	2.7	0.3
	U-NN	4.9	13.5	19.8	1.6	0.5	0.1
	M-RIDGE	1.2	5.6	9.2	19.9	13.3	4.1
	M-LASSO	1.0	2.7	4.4	28.1	19.6	7.4
	M-EN	0.8	2.1	3.9	29.6	21.4	7.3
M	M-RF	0.5	1.2	1.9	23.9	15.0	3.8
	M-NN	2.6	9.4	14.6	3.9	1.9	0.3
		p<0.01	p<0.05	p<0.10	p<0.10	p<0.05	p<0.01