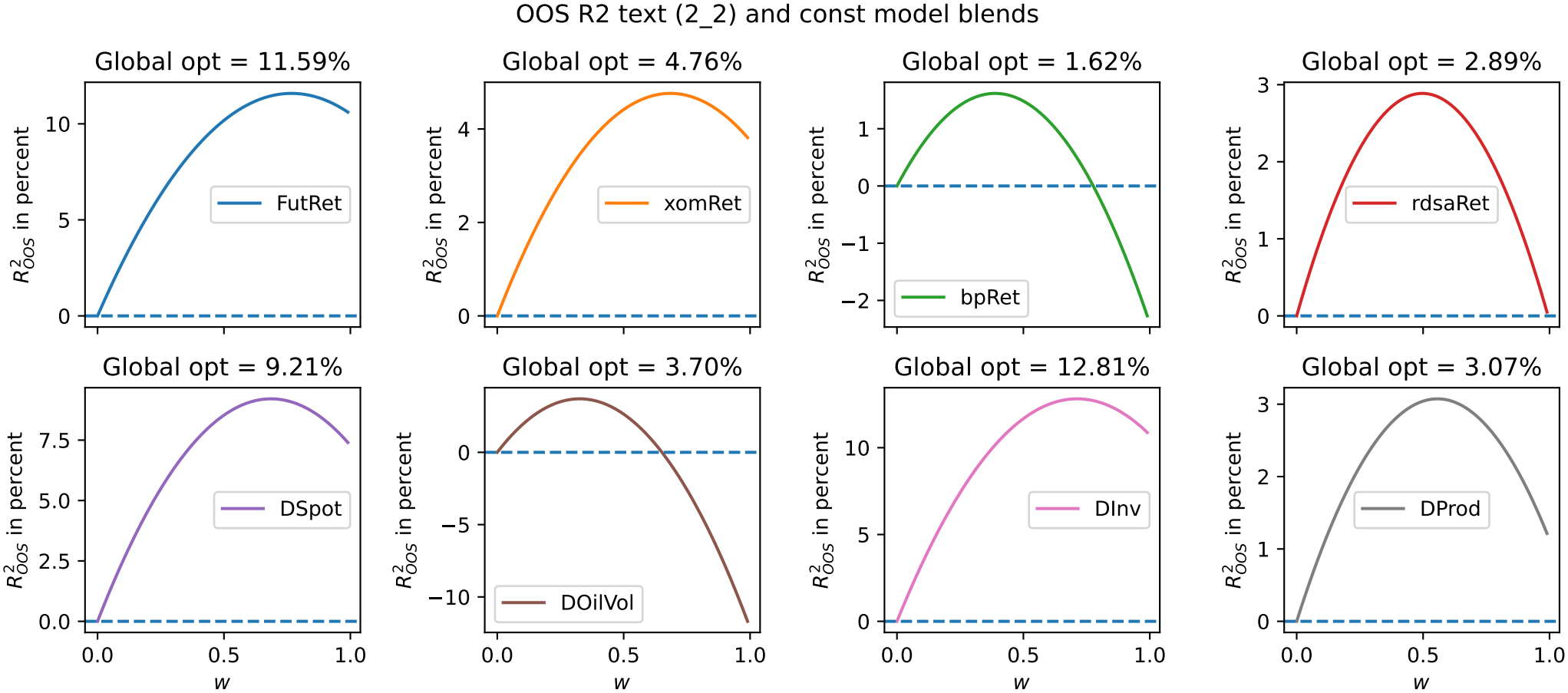
OOS R2 text (2_2) and const model blends
Global opt = 11.59%
Global opt = 4.76%
Global opt = 1.62%
Global opt = 2.89%
Global opt = 9.21%
Global opt = 3.70%
Global opt = 12.81%
Global opt = 3.07%
R^2_{OOS} in percent
w
FutRet
xomRet
bpRet
rdsaRet
DSpot
DOilVol
DInv
DProd