

HMM Regime Report — AAPL

Regime Distribution

Mean Features by Hidden State

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Regime	Days	Pct
High Vol Risk-On	20	4.2%
Low Vol Risk-Off	171	35.6%
Low Vol Risk-On	286	59.5%
Mid Vol Risk-Off	4	0.8%

	label	ret_ann_%	vol_%
0	Low Vol Risk-Off	-12.28	15.76
1	High Vol Risk-On	163.11	76.43
2	Mid Vol Risk-Off	-1645.7	49.71
3	Low Vol Risk-On	50.2	26.8

Next-regime probabilities (from transition matrix):

- Low Vol Risk-Off: 0.970
- Low Vol Risk-On: 0.030
- Mid Vol Risk-Off: 0.000
- High Vol Risk-On: 0.000

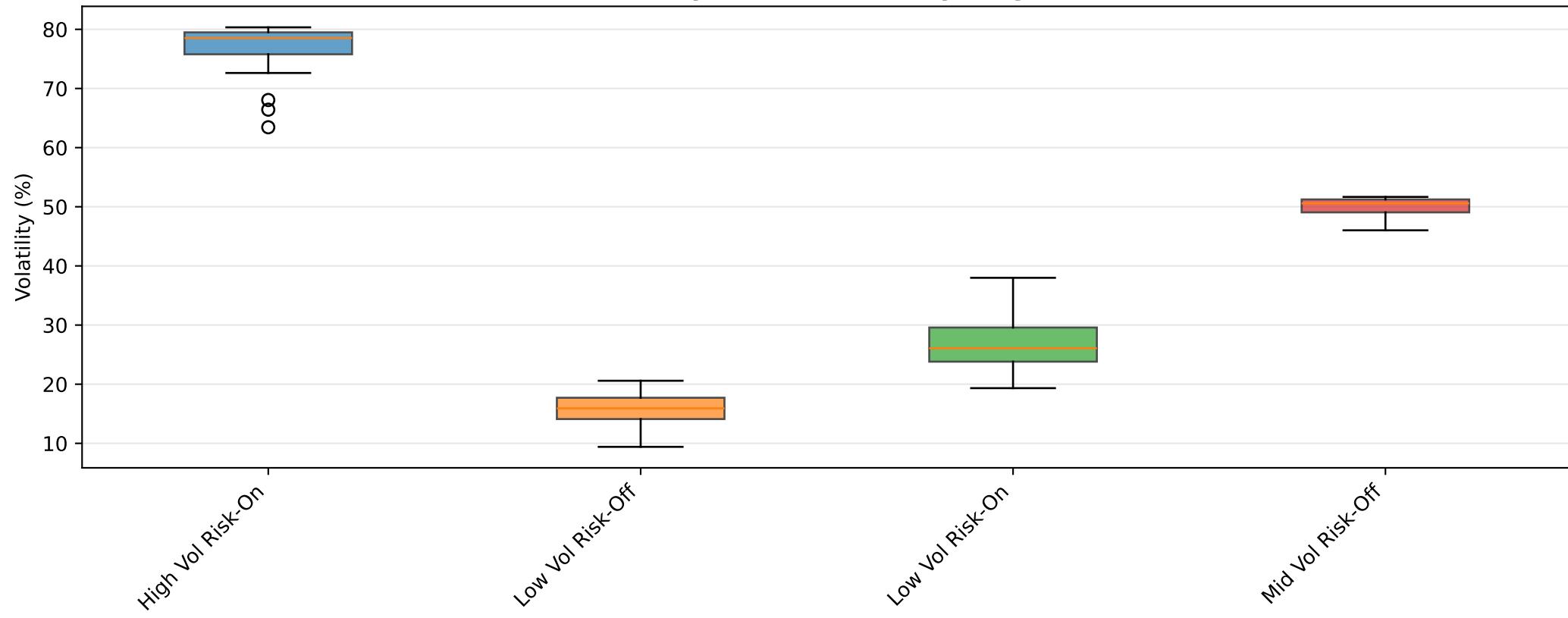
AAPL Price with HMM Regime Overlay



Realized Volatility (Annualized)



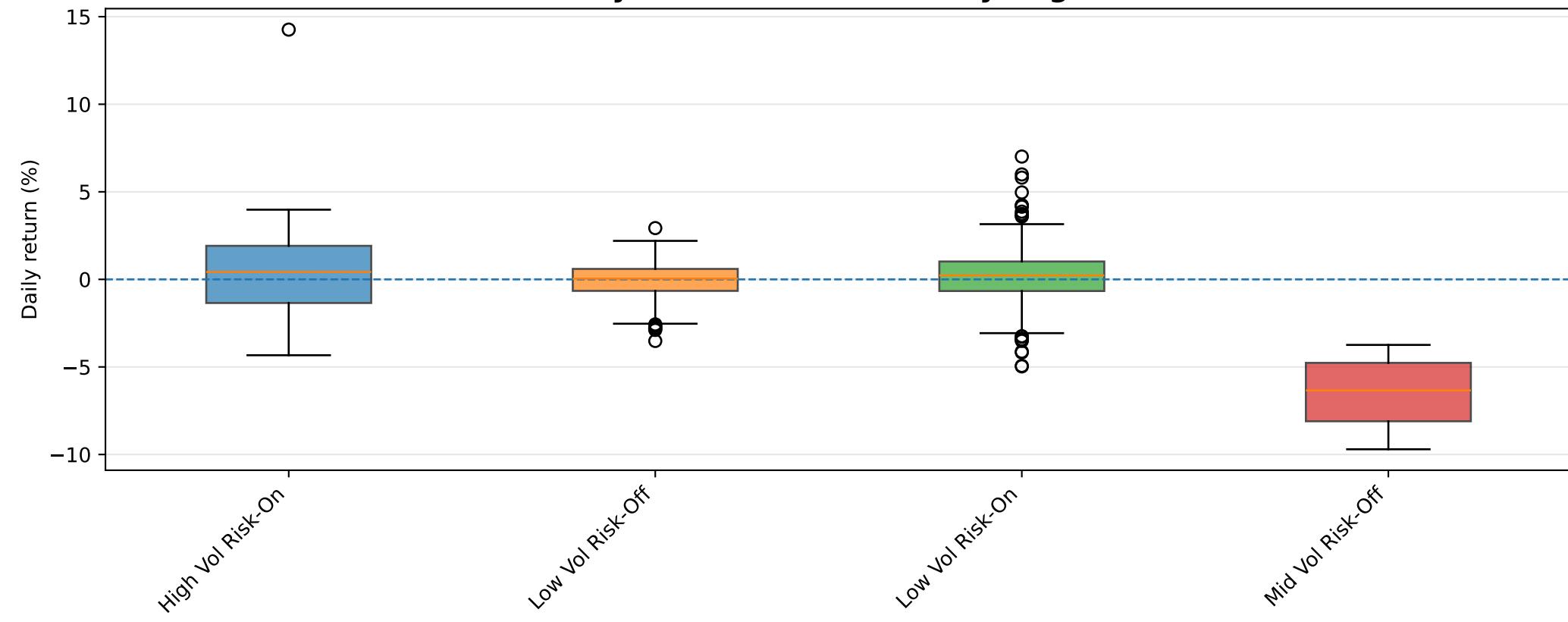
Volatility Distribution by Regime



Cumulative Log Return (Feature Window)



Daily Return Distribution by Regime



HMM Transition Matrix

