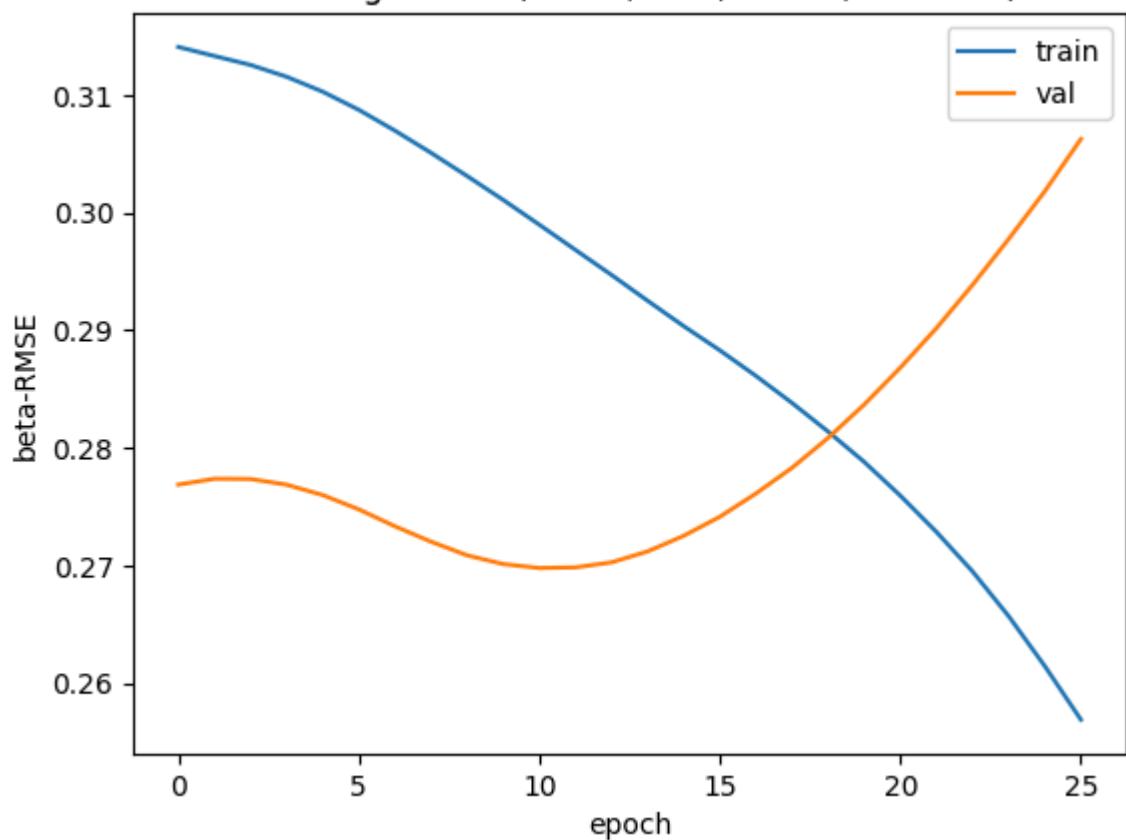
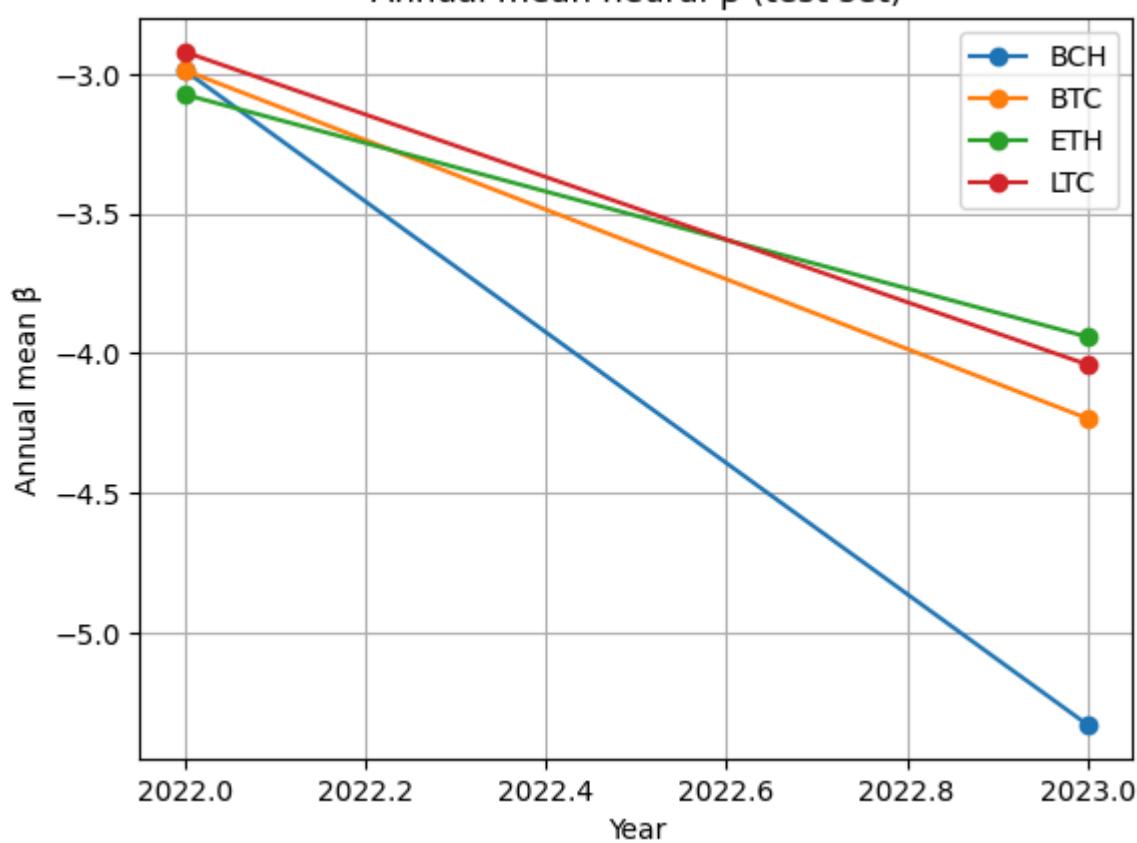


Learning curves ($w=12$, $h=4$, $lr=0.1$, act=relu)



Annual mean neural- β (test set)



Equal-weight mean excess return by β quartile (test)

