

SHAP Summary - Regression (5d)

High

Feature value

ret_petr4

excess_ret_petr4

EMBI

BRL=X

z_earnings_yield

vol_20d

ret_lag1

z_ev_ebitda

inter_beta_vol

BZ=F

ret_ibov

z_roe

ret_lag21

inter_debt_embi

ret_lag5

delta_embi

cdi_daily

inter_value_bear

ret_brent

ret_fx

-0.12 -0.10 -0.08 -0.06 -0.04 -0.02 0.00 0.02 0.04

SHAP value (impact on model output)

Low