Break Down profile ATTM intercept 0.206 M = -0.2324-0.05 $max_std_x = 63.84$ +0.021 $max_std_y = 15.29$ +0.064 +0.288 mean_gaussianity = 43.05 +0.136 fractal_dimension = 1.317 $dagostino_x = 496.5$ +0.092 $mw_y_mean_10 = 0.5089$ -0.002 $dagostino_y = 325.7$ +0.045 $mw_y_mean = 0.5467$ -0.102-0.347 $mw_x_mean_10 = 0.5$ $mw_x_mean = 0.5374$ -0.12 $vac_{lag_1} = -0.05127$ -0.088+0.038 $diff_kurtosis = 61.17$ $vac_{lag_2} = -0.2185$ +0.079 $p_var_4 = -0.4922$ -0.067 $p_var_5 = -0.6118$ -0.057max_excursion_normalised = 1.218 +0.055+ all other factors -0.093prediction 0.097 **CTRW** 0.22 intercept M = -0.2324-0.003 $max_std_x = 63.84$ -0.002+0.003 $max_std_y = 15.29$ mean_gaussianity = 43.05 -0.064 ± 0.014 fractal_dimension = 1.317 -0.02 $dagostino_x = 496.5$ +0.037 $mw_y_mean_10 = 0.5089$ -0.017 $dagostino_y = 325.7$ +0.098 $mw_y_mean = 0.5467$ +0.364 $mw_x_mean_10 = 0.5$ +0.128 $mw_x_mean = 0.5374$ +0.094 $vac_{lag_1} = -0.05127$ $diff_kurtosis = 61.17$ -0.038-0.079 $vac_{lag_2} = -0.2185$ $p_var_4 = -0.4922$ +0.067 $p_var_5 = -0.6118$ +0.057-0.055max_excursion_normalised = 1.218 + all other factors +0.1 prediction 0.902 **FBM** 0.208 intercept M = -0.2324-0.04 $max_std_x = 63.84$ +0 $max_std_y = 15.29$ +0.021 mean_gaussianity = 43.05 -0.081-0.033fractal_dimension = 1.317 -0.024 $dagostino_x = 496.5$ $mw_y_mean_10 = 0.5089$ -0.012-0.022 $dagostino_y = 325.7$ +0 $mw_y_mean = 0.5467$ -0.008 $mw_x_mean_10 = 0.5$ -0.004 $mw_x_mean = 0.5374$ -0.002 $vac_{lag_1} = -0.05127$ $diff_kurtosis = 61.17$ +0 $vac_{ag_2} = -0.2185$ +0 $p_var_4 = -0.4922$ +0 $p_var_5 = -0.6118$ +0 max_excursion_normalised = 1.218 +0 -0.004 + all other factors prediction 0 LW 0.19 intercept M = -0.2324 $max_std_x = 63.84$ -0.036 $max_std_y = 15.29$ -0.097 -0.01mean_gaussianity = 43.05 fractal_dimension = 1.317 -0.023 $dagostino_x = 496.5$ -0.001 $mw_y_mean_10 = 0.5089$ -0.005 $dagostino_y = 325.7$ -0.001 $mw_y_mean = 0.5467$ +0.005 $mw_x_{mean_10} = 0.5$ -0.008 $mw_x_mean = 0.5374$ -0.003 $vac_{lag_1} = -0.05127$ -0.003 $diff_kurtosis = 61.17$ +0 $vac_{lag_2} = -0.2185$ +0 $p_var_4 = -0.4922$ +0 $p_var_5 = -0.6118$ +0 max_excursion_normalised = 1.218 +0 -0.009+ all other factors prediction 0 **SBM** intercept 0.176 M = -0.2324+0.093 $max_std_x = 63.84$ +0.017 $max_std_y = 15.29$ +0.009mean_gaussianity = 43.05 -0.133 fractal_dimension = 1.317 -0.093 $dagostino_x = 496.5$ -0.047 $mw_y_mean_10 = 0.5089$ -0.018 $dagostino_y = 325.7$ -0.006 $mw_y_mean = 0.5467$ -0.001 $mw_x_mean_10 = 0.5$ -0.001 $mw_x_mean = 0.5374$ -0.002 $vac_{lag_1} = -0.05127$ +0 $diff_kurtosis = 61.17$ +0 $vac_{lag_2} = -0.2185$ +0 $p_var_4 = -0.4922$ +0 $p_var_5 = -0.6118$ +0 max_excursion_normalised = 1.218 +0 + all other factors +0.007prediction 0 8.0 0.0 0.4

dma_lag_2

8k

10k

6k

12k

14k

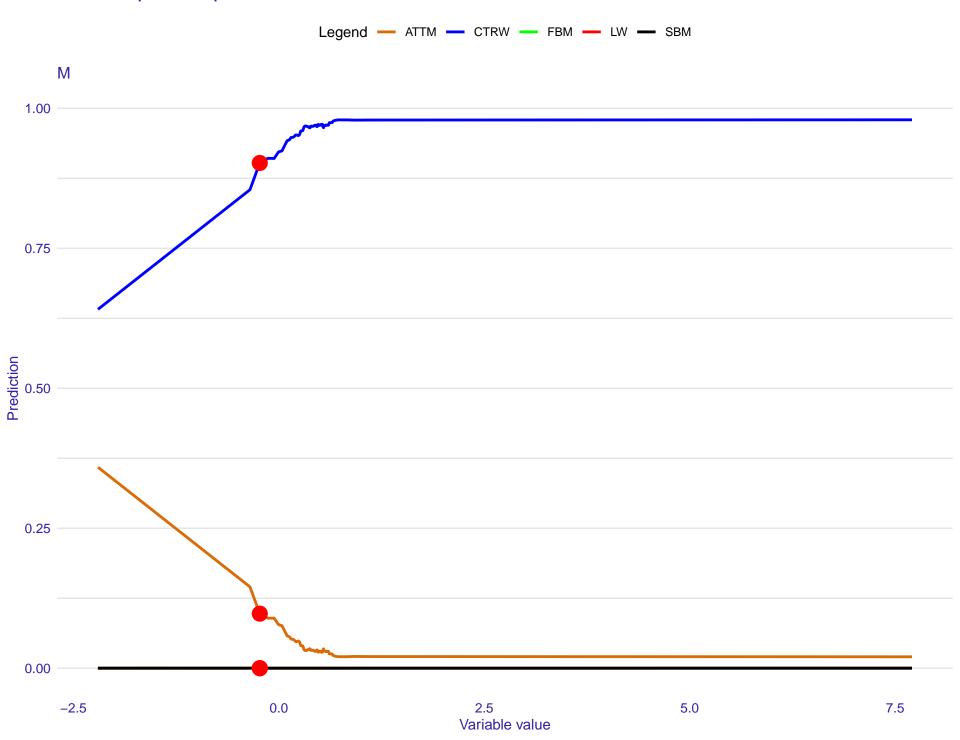
0.015 0.01 0.005 0

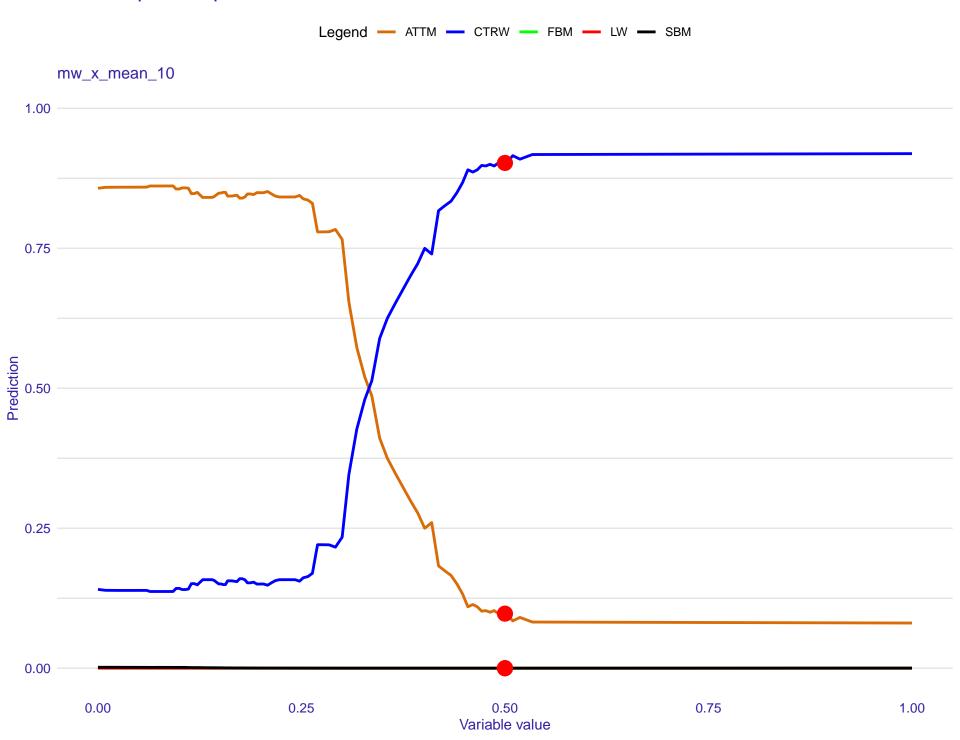
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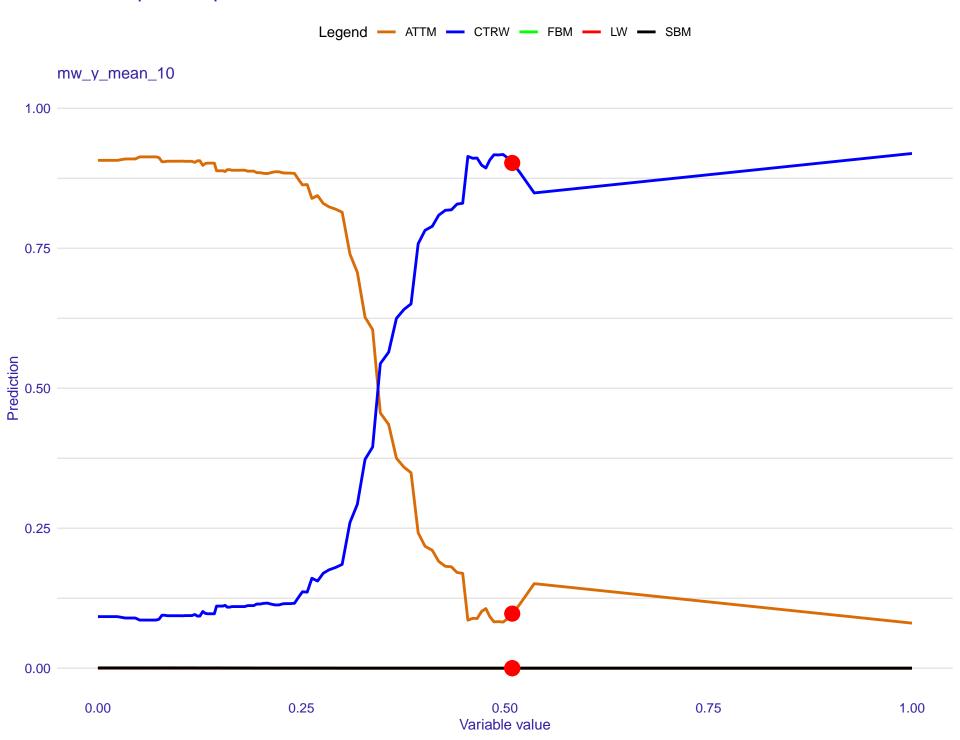
2k

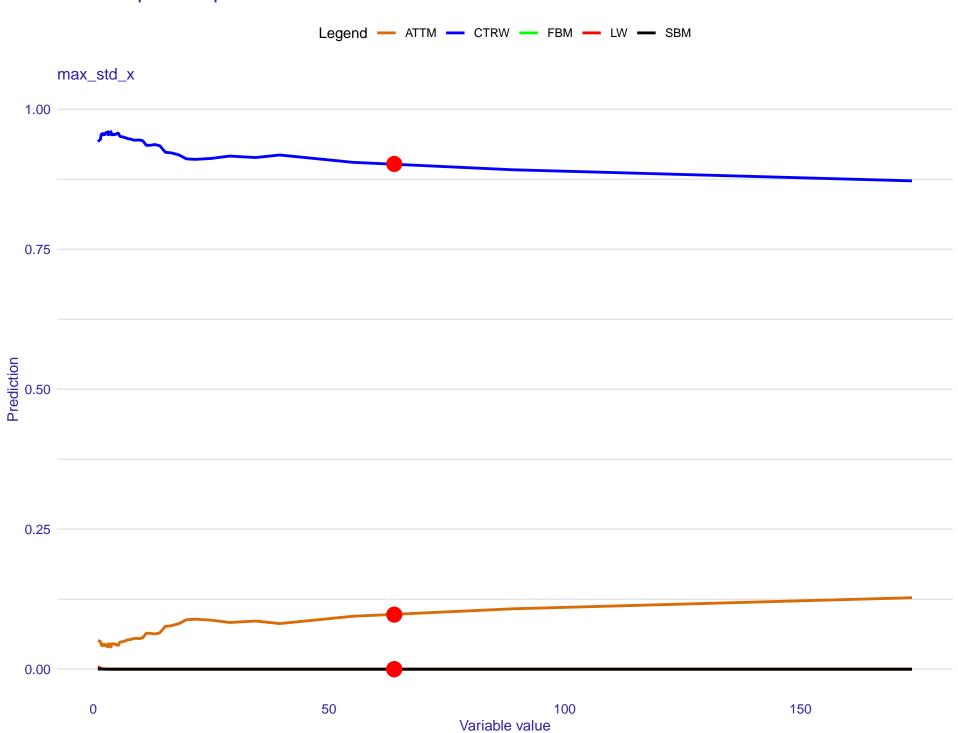
4k

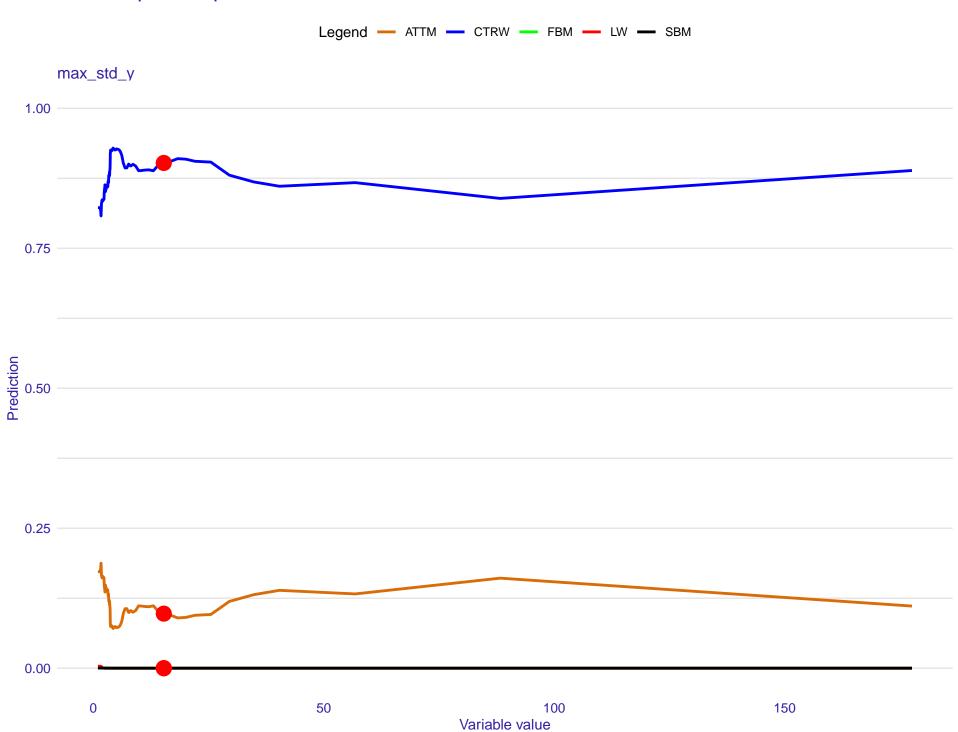
ATTM

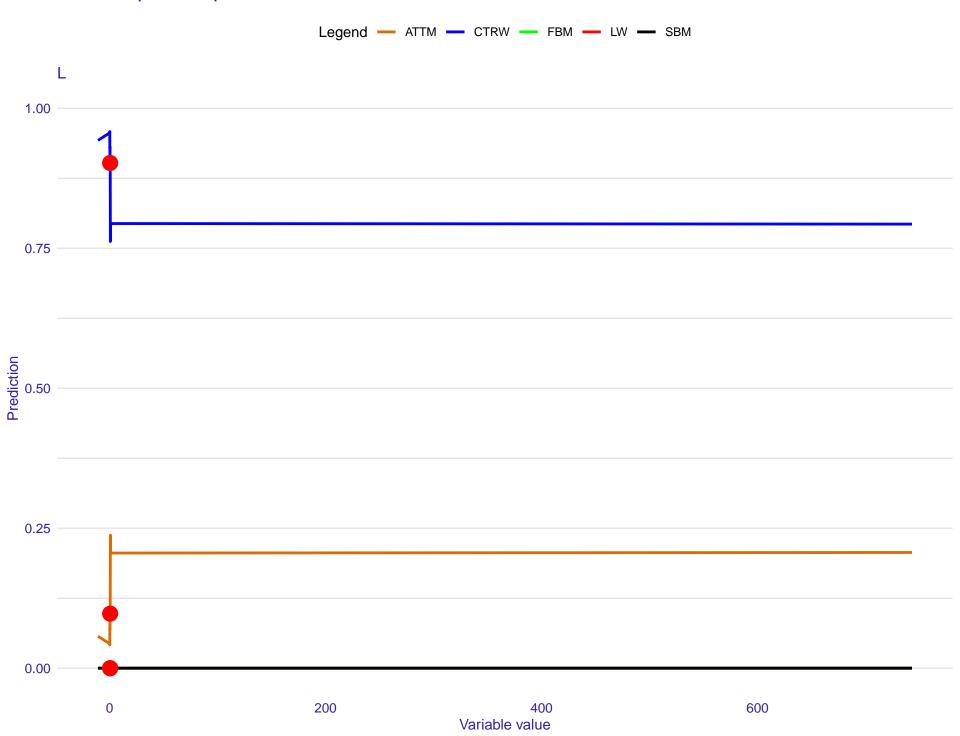


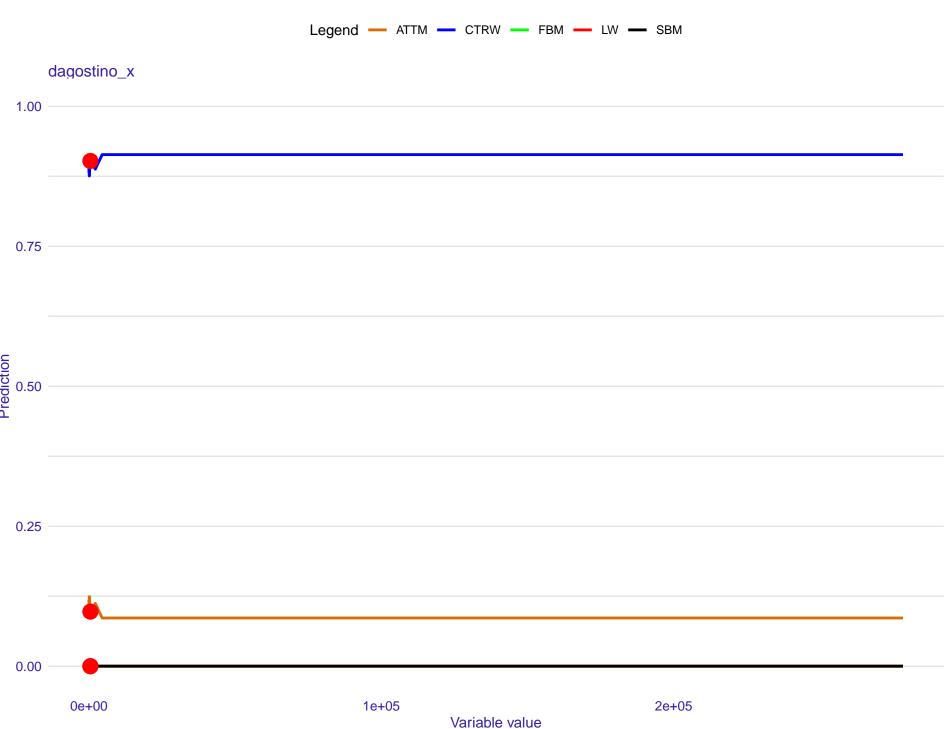


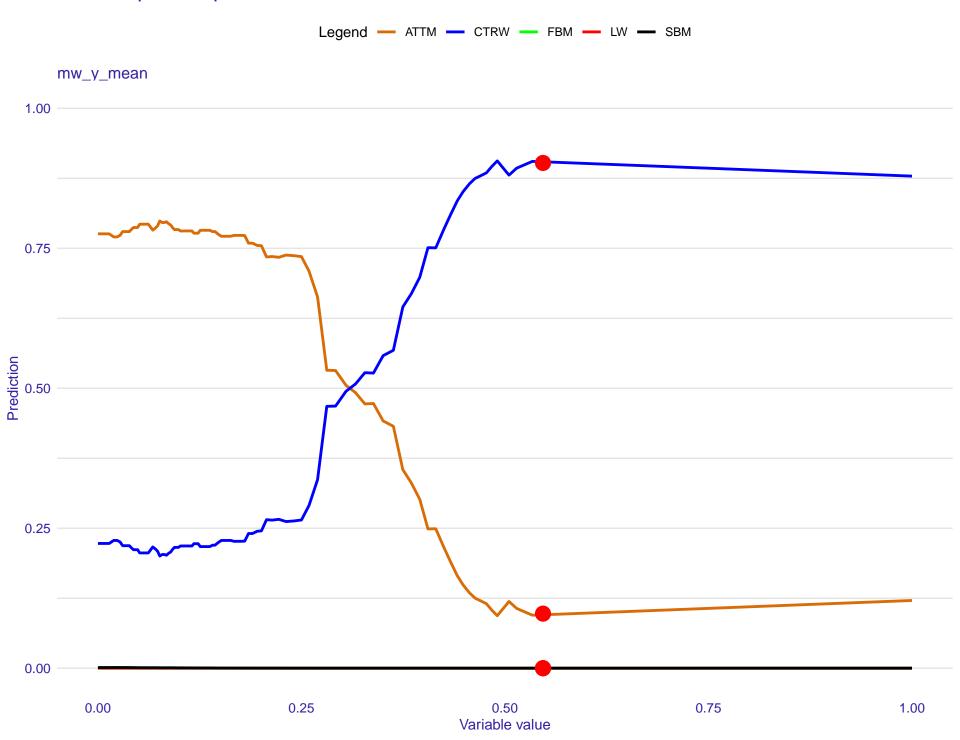


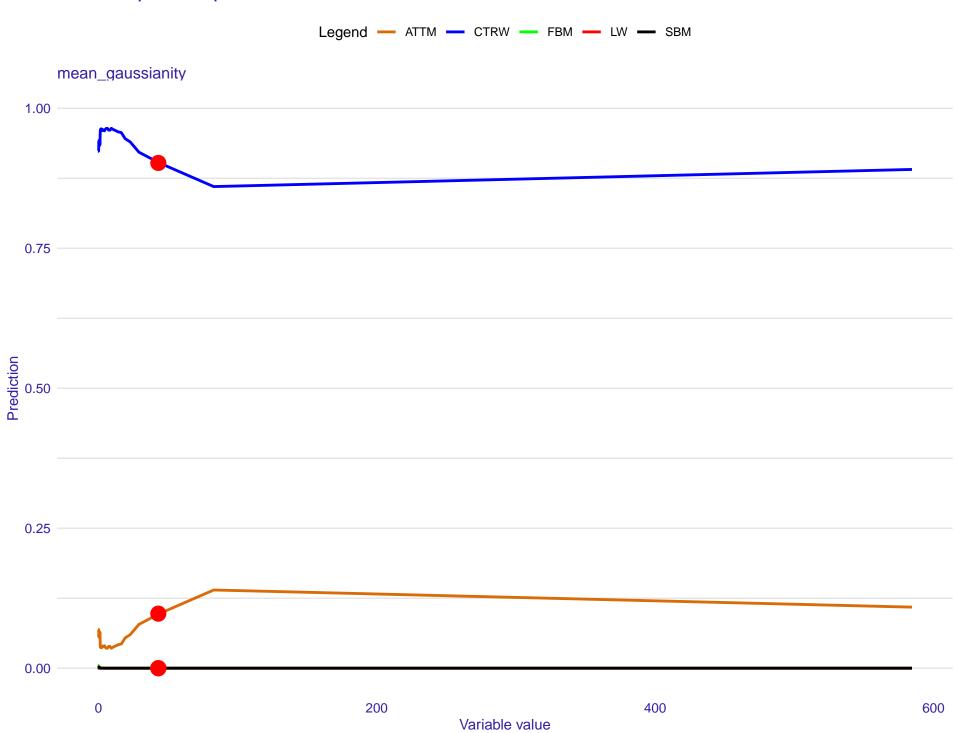




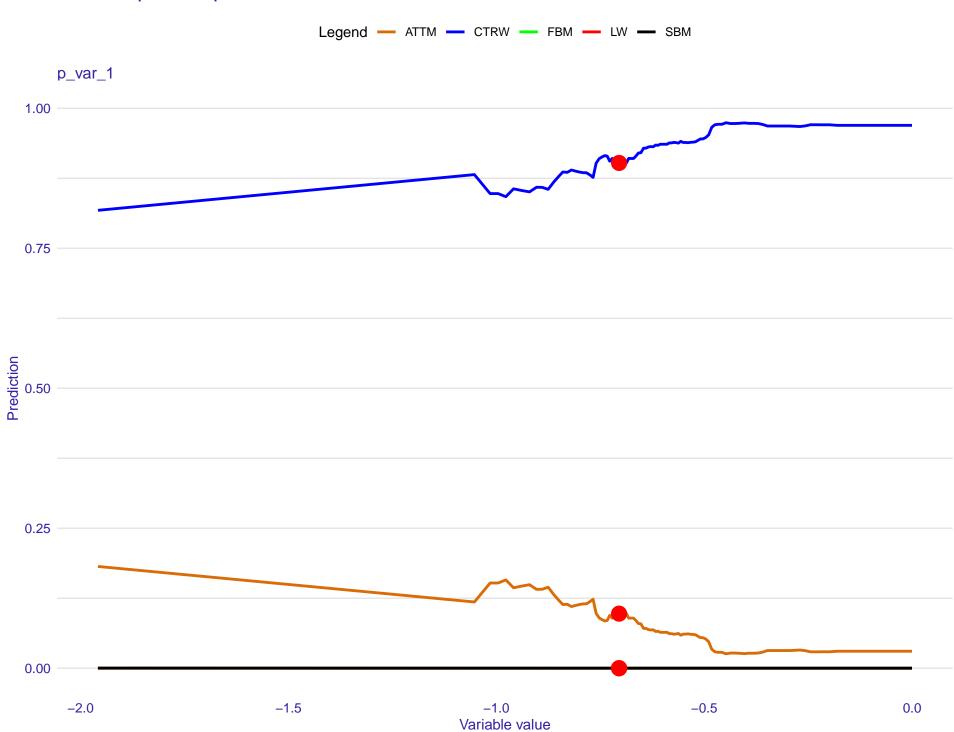


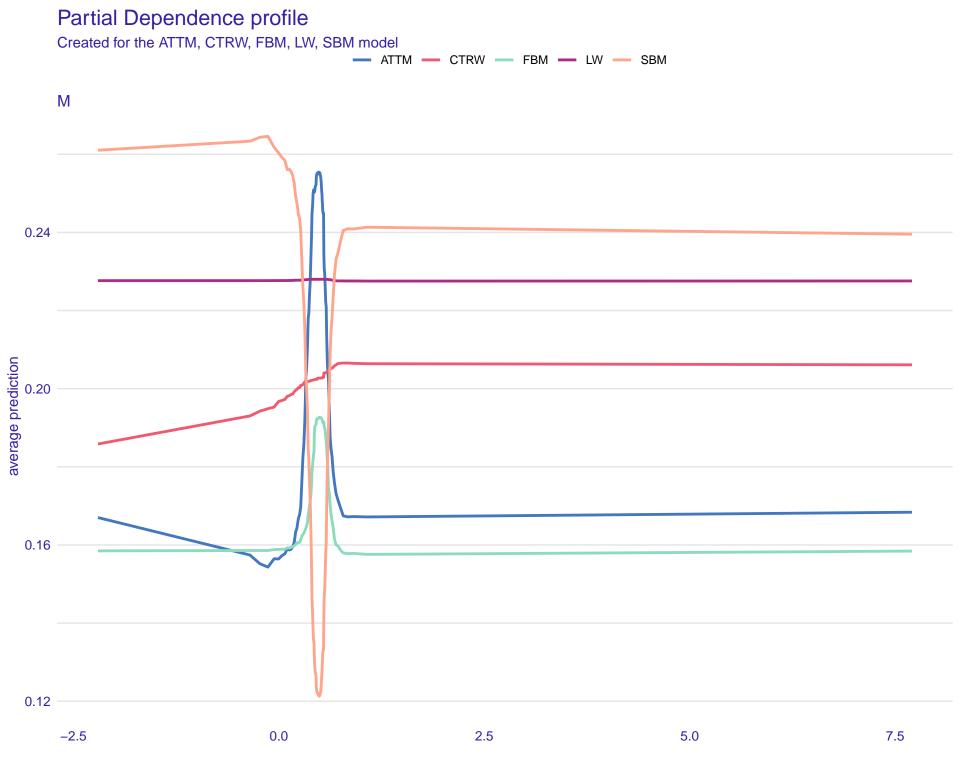


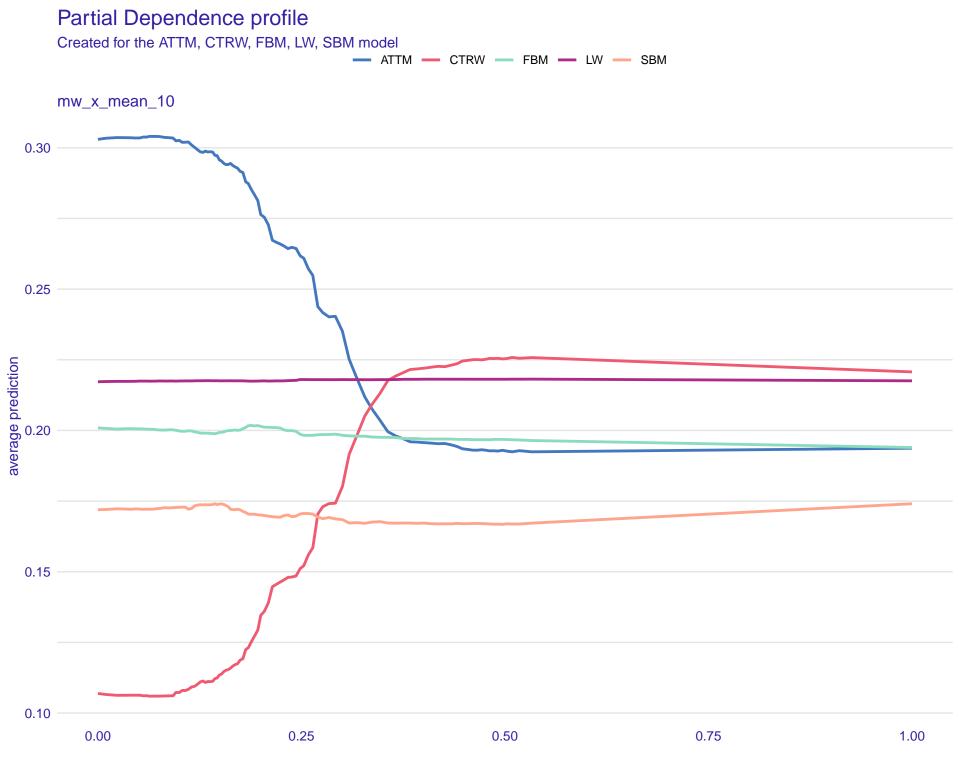


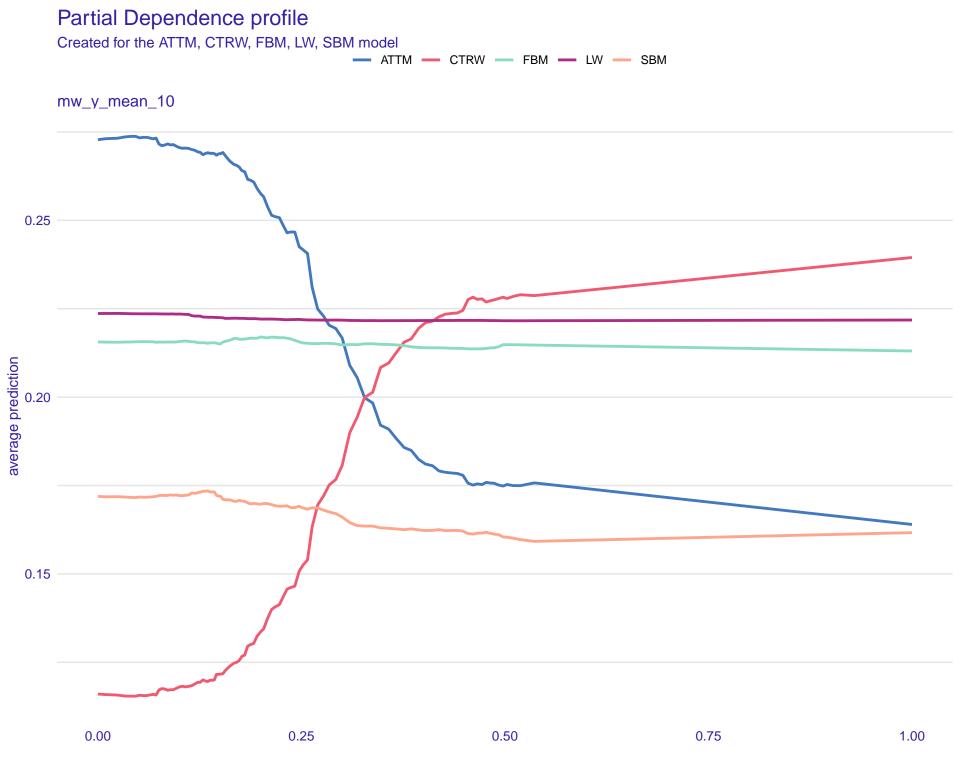


Ceteris-paribus profile Legend — ATTM — CTRW — FBM — LW — SBM ksstat_chi2 1.00 0.75 0.25 0.00 0.7 0.8 0.9 1.0 Variable value





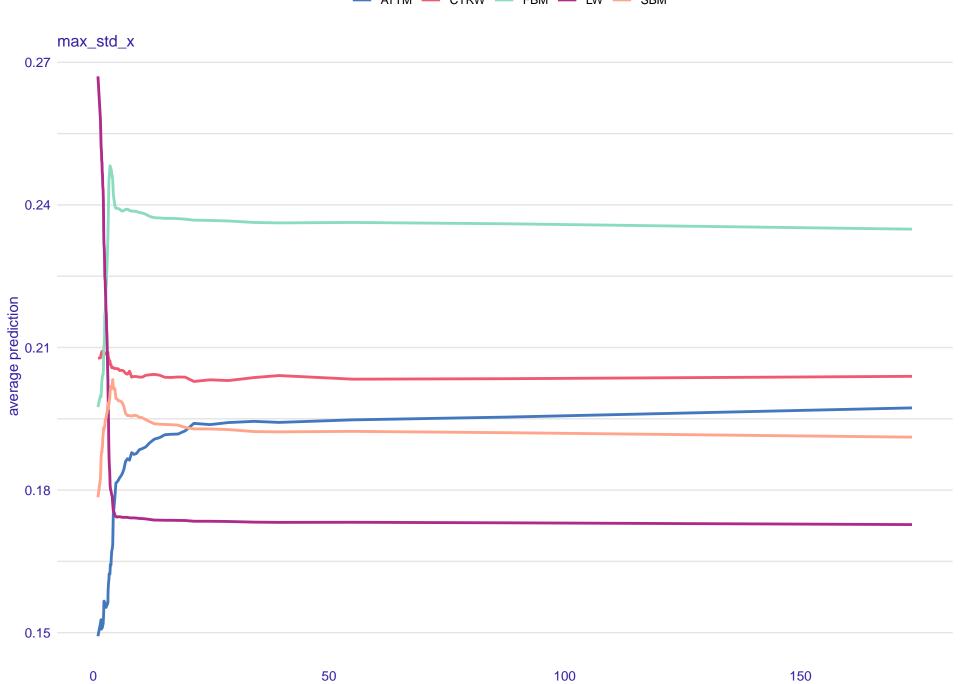


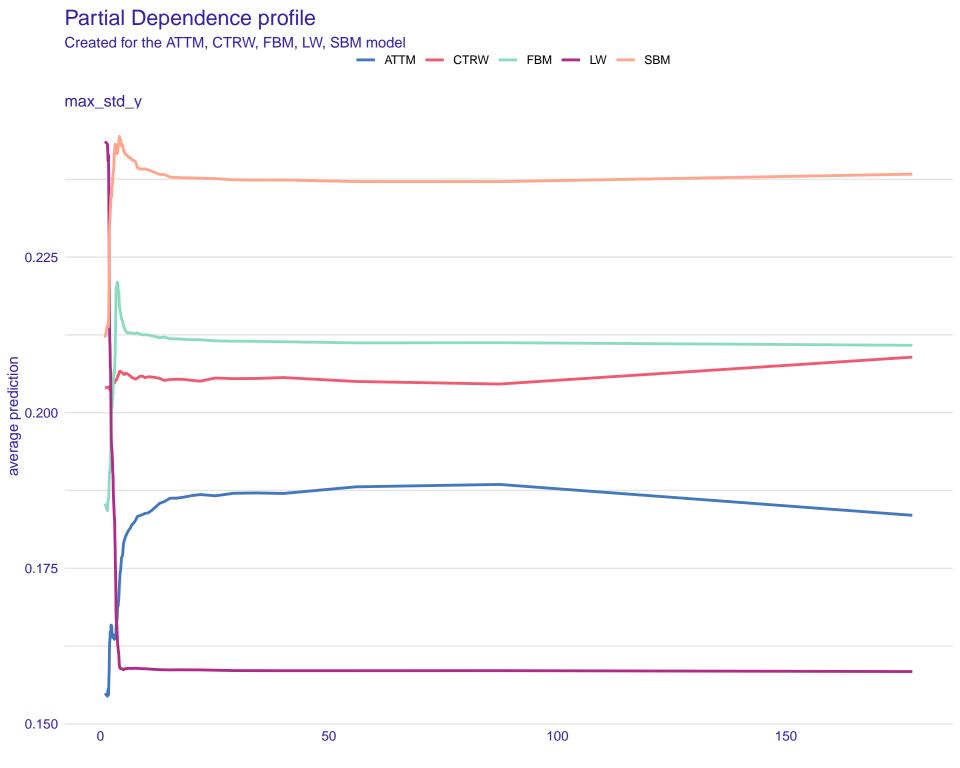


Partial Dependence profile

Created for the ATTM, CTRW, FBM, LW, SBM model

— ATTM — CTRW — FBM — LW — SBM





Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model - ATTM - CTRW - FBM - LW - SBM 0.24 0.22 average prediction 0.0 0.18 0.16 0 200 400 600

