Break Down profile **ATTM** 0.224 intercept fractal_dimension = 5.067 +0.014 $p_var_2 = -0.4717$ +0.069alpha = 0.849+0.091 $p_var_5 = 0.2905$ +0.033 $p_var_3 = -0.2144$ +0.059 mean_gaussianity = 0.8678 -0.073 $p_var_1 = -0.732$ -0.07 $vac_{lag_1} = -2.253$ -0.116straightness = 0.02843+0.049mean_squared_displacement_ratio = 0.009642 -0.007max_excursion_normalised = 0.151 -0.006 $p_var_4 = 0.03969$ -0.081-0.044 $alpha_n_3 = 0.9917$ -0.09 $alpha_n_2 = 1.105$ $alpha_n_1 = 0.9344$ -0.033D = 0.4895-0.011 p-variation = 1 -0.0030.005 prediction **CTRW** 0.178 intercept fractal_dimension = 5.067 -0.093 $p_var_2 = -0.4717$ -0.02alpha = 0.849+0,001 $p_var_5 = 0.2905$ -0.013 $p_var_3 = -0.2144$ -0.004-0.034mean_gaussianity = 0.8678 $p_var_1 = -0.732$ -0.007 $vac_{lag_1} = -2.253$ -0.003-0.001straightness = 0.02843mean_squared_displacement_ratio = 0.009642 -0.004max excursion normalised = 0.151 +0 $p_var_4 = 0.03969$ +0 $alpha_n_3 = 0.9917$ +0 $alpha_n_2 = 1.105$ +0 $alpha_n_1 = 0.9344$ +0 D = 0.4895+0 p-variation = 1 +0 prediction 0 **FBM** 0.2 intercept fractal_dimension = 5.067 +0.068 $p_var_2 = -0.4717$ +0.039-0.129alpha = 0.849-0.104 $p_var_5 = 0.2905$ $p_var_3 = -0.2144$ +0.026mean_gaussianity = 0.8678 +0.014 $p_var_1 = -0.732$ -0.061 $vac_{ag_1} = -2.253$ +0.045straightness = 0.02843-0.07-0.006mean_squared_displacement_ratio = 0.009642 max_excursion_normalised = 0.151 -0.016 $p_var_4 = 0.03969$ +0.001 $alpha_n_3 = 0.9917$ +0.002 $alpha_n_2 = 1.105$ -0.002alpha n 1 = 0.9344-0.006D = 0.4895+0 p-variation = 1 +0 prediction LW intercept 0.194 fractal dimension = 5.067 -0.029 $p_var_2 = -0.4717$ -0.061-0.044alpha = 0.849+0.101 $p_var_5 = 0.2905$ $p_var_3 = -0.2144$ -0.04mean_gaussianity = 0.8678 -0.023 $p_var_1 = -0.732$ -0.083 $vac_{lag_1} = -2.253$ +0.045 straightness = 0.02843+0.014 mean_squared_displacement_ratio = 0.009642 -0.072max_excursion_normalised = 0.151 -0.001 $p_var_4 = 0.03969$ +0.002 $alpha_n_3 = 0.9917$ +0.002 $alpha_n_2 = 1.105$ -0.002 $alpha_n_1 = 0.9344$ -0.002D = 0.4895+0 p-variation = 1 -0.001prediction 0 SBM 0.204 intercept fractal_dimension = 5.067 +0.041 -0.027 $p_var_2 = -0.4717$ alpha = 0.849+0.081 $p_var_5 = 0.2905$ -0.017 $p_var_3 = -0.2144$ -0.043mean_gaussianity = 0.8678 +0.117 $p_var_1 = -0.732$ +0.221 $vac_{lag_1} = -2.253$ +0.029straightness = 0.02843+0.008 mean_squared_displacement_ratio = 0.009642 +0.088 max_excursion_normalised = 0.151 +0.023 $p_var_4 = 0.03969$ +0.078 $alpha_n_3 = 0.9917$ +0.04 $alpha_n_2 = 1.105$ +0.094 $alpha_n_1 = 0.9344$ +0.042D = 0.4895+0.011 +0.005 p-variation = 1 0.995 prediction 0.00 0.25 0.50 0.75 1.00

0

-6

-2

2

FBM