#### Break Down profile **ATTM** 0.174 intercept mw\_y\_mean\_10 = 0.08571 +0.086 M = 0.4619+0.071 $mw_y_mean = 0.04$ +0.063 $max_std_x = 2.269$ -0.028-0.046 $ksstat_chi2 = 0.8448$ mean\_gaussianity = 0.4848 -0.047 $dagostino_y = 2.79$ -0.031 $dagostino_x = 0.6478$ -0.079alpha = 0.9088+0.027 $alpha_n_1 = -0.7374$ -0.005D = 0.02097-0.048 $max_std_change_x = 1.402$ -0.014 $dma_lag_1 = 0.4279$ -0.021 $p_var_1 = -0.6415$ +0.023 $dma_lag_2 = 0.4375$ -0.029 $max_std_change_y = 0.4353$ -0.014 fractal\_dimension = 4.014 -0.026+ all other factors 0.026prediction 0.031 **CTRW** 0.2 intercept mw\_y\_mean\_10 = 0.08571 -0.088-0.006M = 0.4619 $mw_y_mean = 0.04$ -0.078+0.005 $max_std_x = 2.269$ +0.039 $ksstat_chi2 = 0.8448$ +0.022mean\_gaussianity = 0.4848 $dagostino_y = 2.79$ -0.025 $dagostino_x = 0.6478$ -0.03-0.003alpha = 0.9088 $alpha_n_1 = -0.7374$ +0 D = 0.02097+0 $max_std_change_x = 1.402$ +0.004 $dma_lag_1 = 0.4279$ -0.001-0.009 $p_var_1 = -0.6415$ $dma_lag_2 = 0.4375$ -0.001 $max_std_change_y = 0.4353$ -0.015-0.01fractal\_dimension = 4.014 -0.003+ all other factors prediction 0 **FBM** 0.24 intercept $mw_y_mean_10 = 0.08571$ +0 M = 0.4619+0.003 $mw_y_mean = 0.04$ -0.008 $max_std_x = 2.269$ -0.009 $ksstat_chi2 = 0.8448$ -0.005 mean\_gaussianity = 0.4848 +0.017 +0.028 $dagostino_y = 2.79$ $dagostino_x = 0.6478$ +0.075alpha = 0.9088-0.065 $alpha_n_1 = -0.7374$ -0.052D = 0.02097+0.006 $max_std_change_x = 1.402$ +0.005 $dma_lag_1 = 0.4279$ -0.039 $p_var_1 = -0.6415$ -0.008 $dma_lag_2 = 0.4375$ -0.006 $max_std_change_y = 0.4353$ ÷0.015 fractal\_dimension = 4.014 +0.009-0.163 + all other factors 0.012 prediction LW 0.194 intercept $mw_y_mean_10 = 0.08571$ +u M = 0.4619+0 $mw_y_mean = 0.04$ +0 +0.008 $max_std_x = 2.269$ +0.004 $ksstat_chi2 = 0.8448$ mean\_gaussianity = 0.4848 -0.002 $dagostino_y = 2.79$ -0.014 $dagostino_x = 0.6478$ -0.051alpha = 0.9088-0.002 $alpha_n_1 = -0.7374$ +0.002 D = 0.02097 $\pm 0.007$ -0.034 $max_std_change_x = 1.402$ $dma_lag_1 = 0.4279$ -0:007 $p_var_1 = -0.6415$ -0.03 $dma_lag_2 = 0.4375$ -0.004 -0.013 $max_std_change_y = 0.4353$ -0.011fractal\_dimension = 4.014 -0.034+ all other factors prediction 0 **SBM** intercept 0.192 $mw_y_mean_10 = 0.08571$ +0.003M = 0.4619-0.068+0.023 $mw_y_mean = 0.04$ $max_std_x = 2.269$ +0.024 $ksstat_chi2 = 0.8448$ +0.008 mean\_gaussianity = 0.4848 +0.01 $dagostino_y = 2.79$ +0.042 $dagostino_x = 0.6478$ +0.084alpha = 0.9088+0.043 $alpha_n_1 = -0.7374$ +0.055 D = 0.02097+0.049 $max_std_change_x = 1.402$ +0.038 $dma_lag_1 = 0.4279$ +0.068 $p_var_1 = -0.6415$ +0.023 $dma_lag_2 = 0.4375$ +0.04 $max_std_change_y = 0.4353$ +0.058fractal\_dimension = 4.014 +0.038+ all other factors +0.227prediction 0.957 0.0 0.4 8.0 1.2

1000

1000

0.005

0

2000

2000

3000

3000

dma\_lag\_2

4000

4000

5000

5000

6000

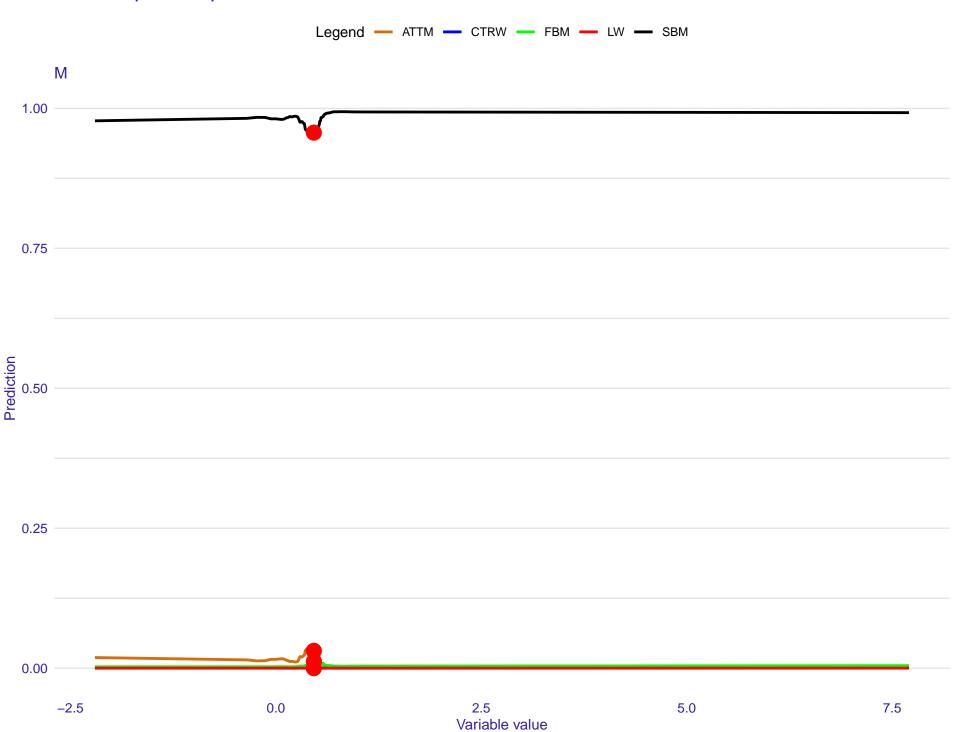
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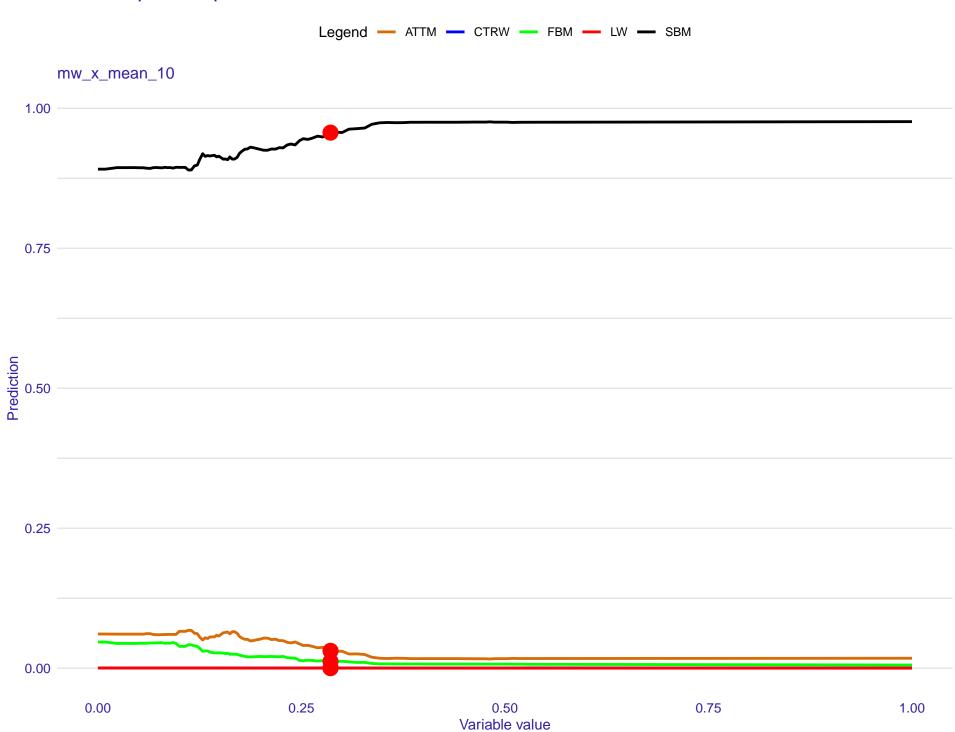
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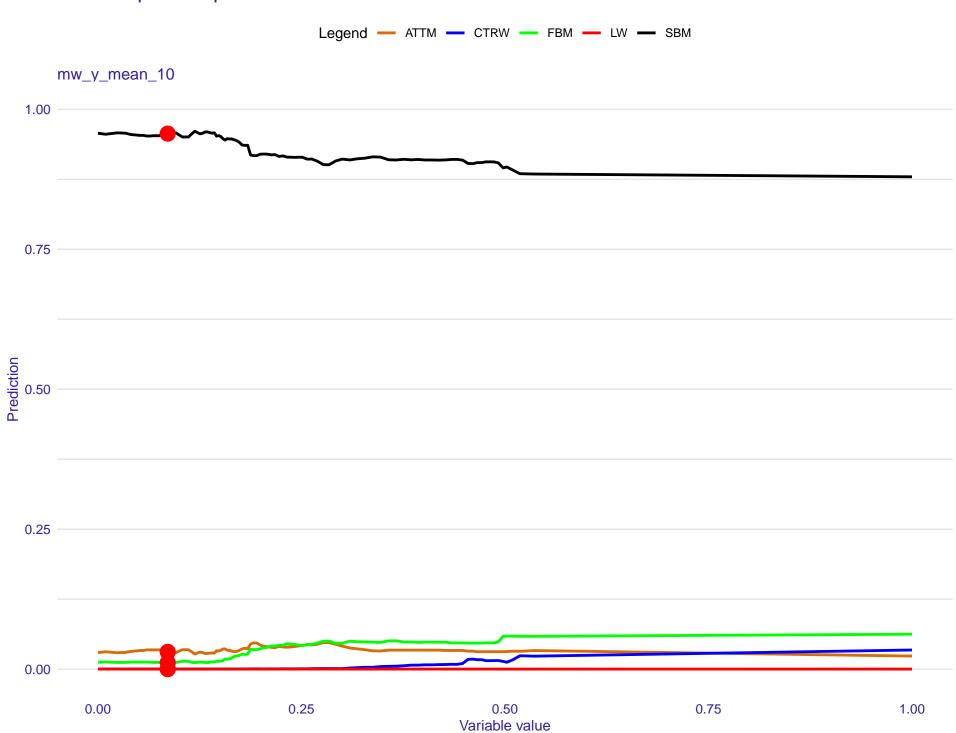
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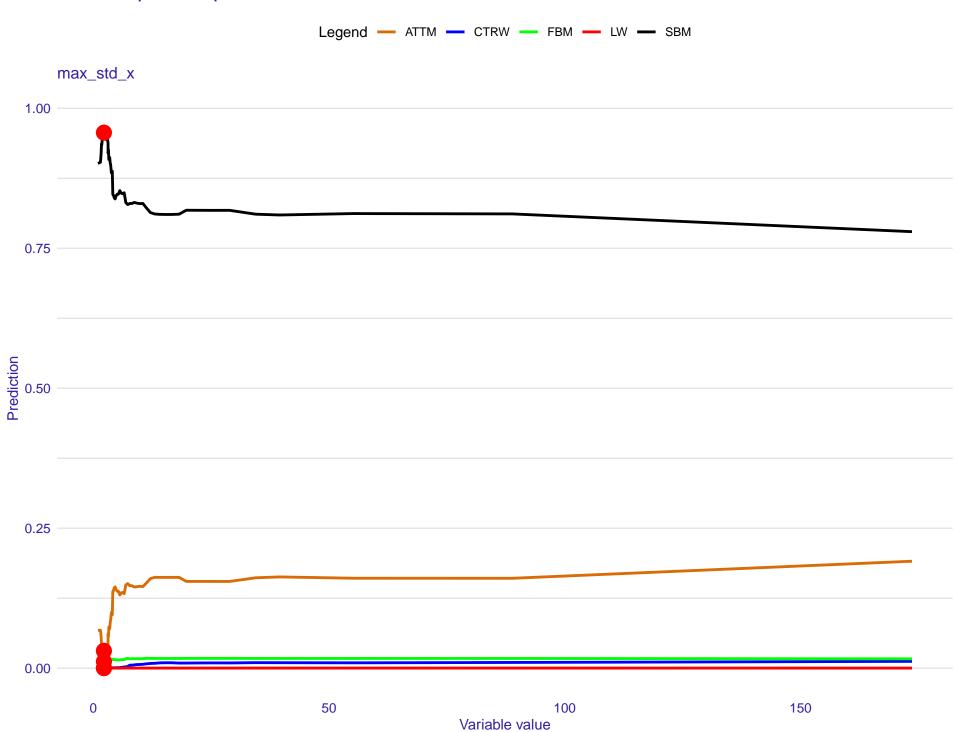
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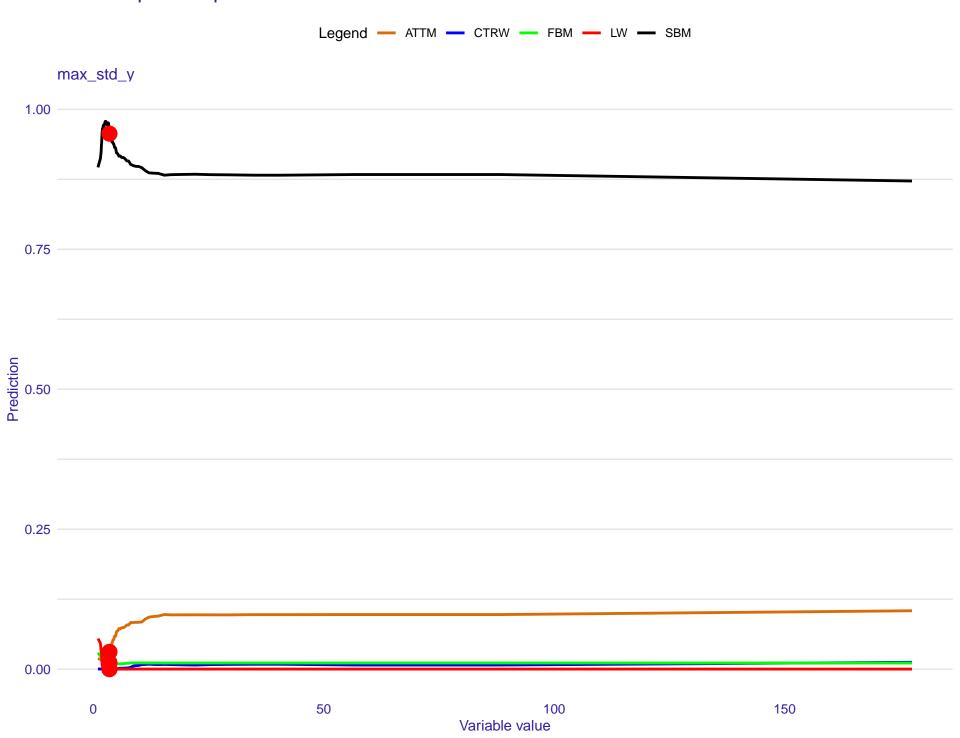
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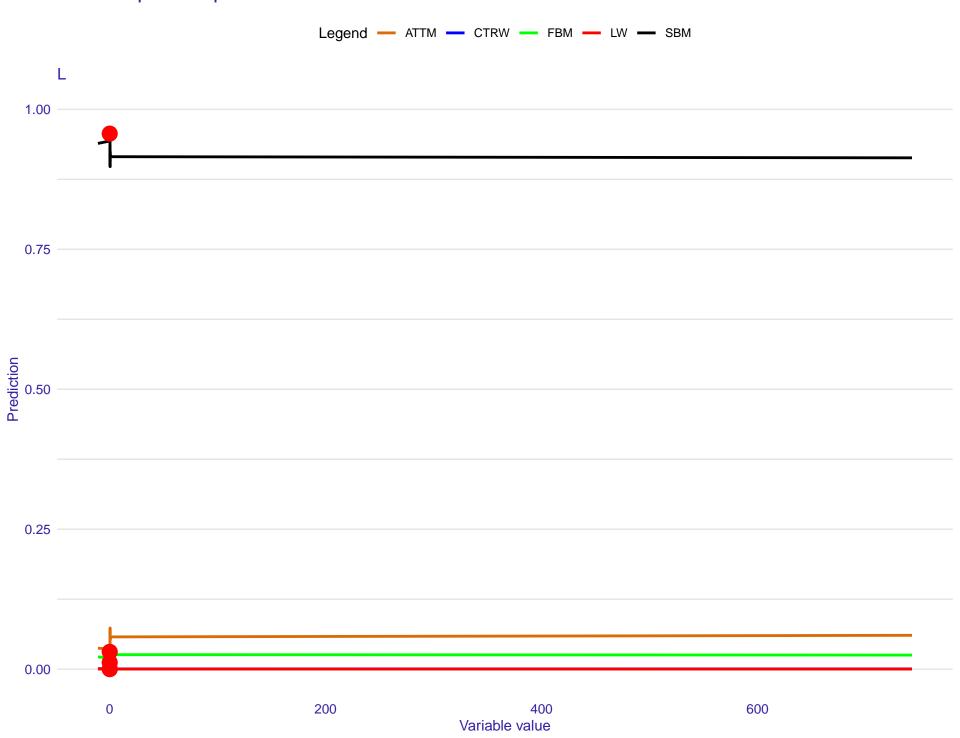




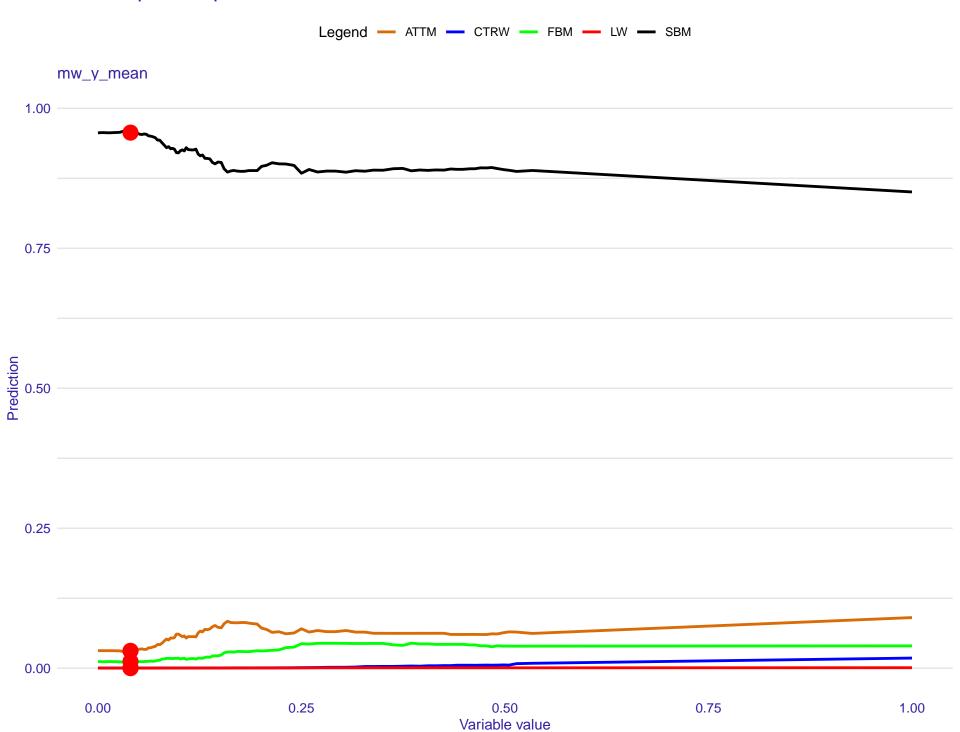


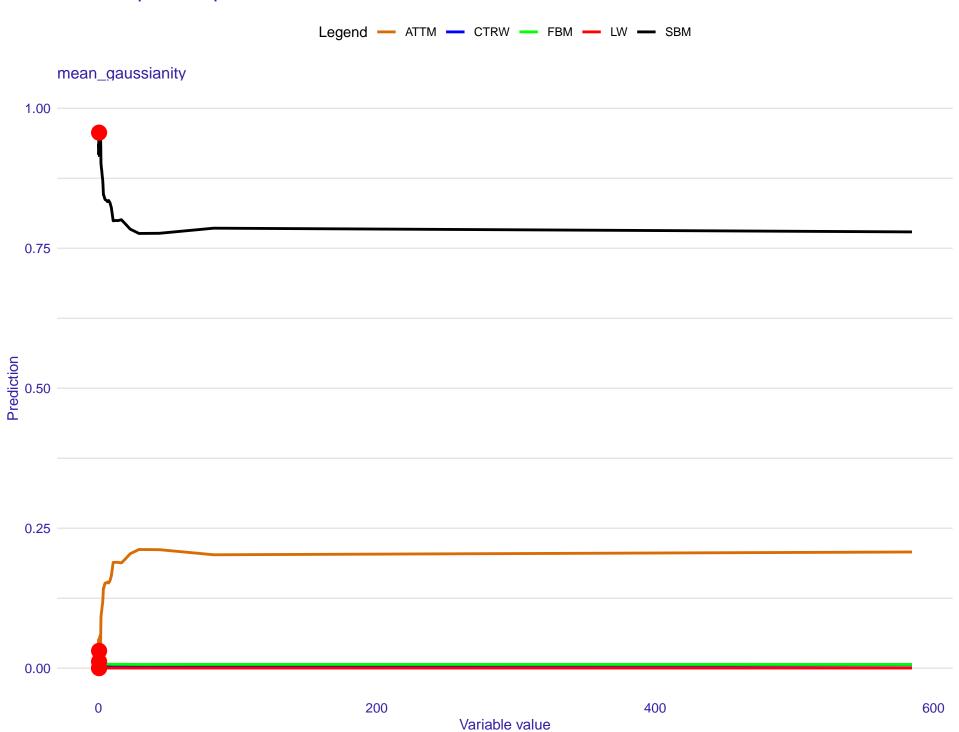


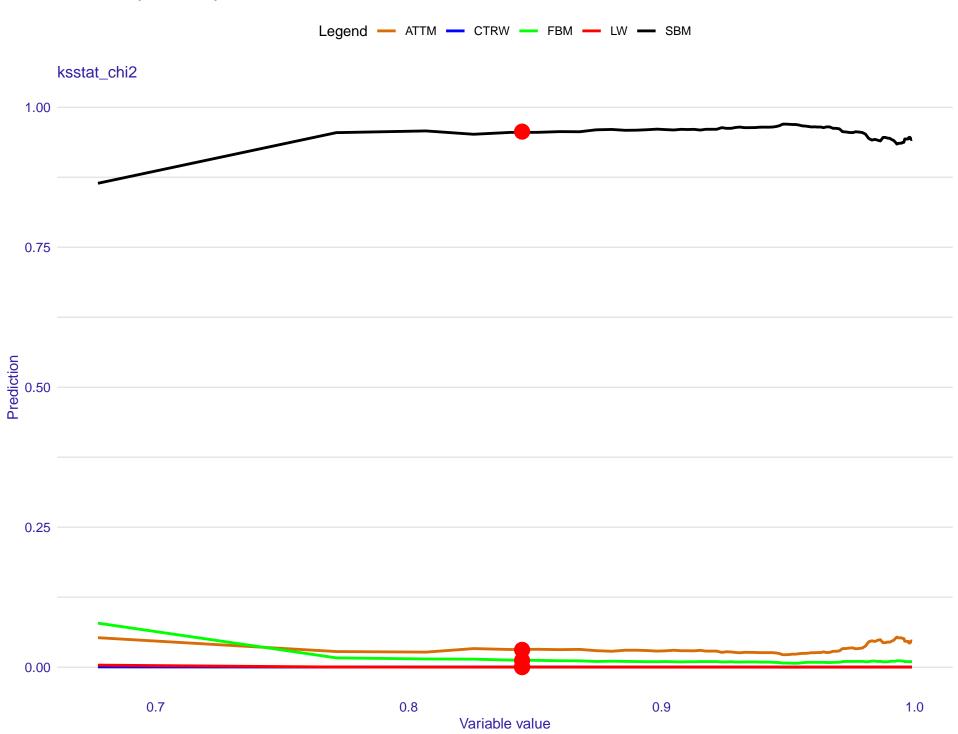


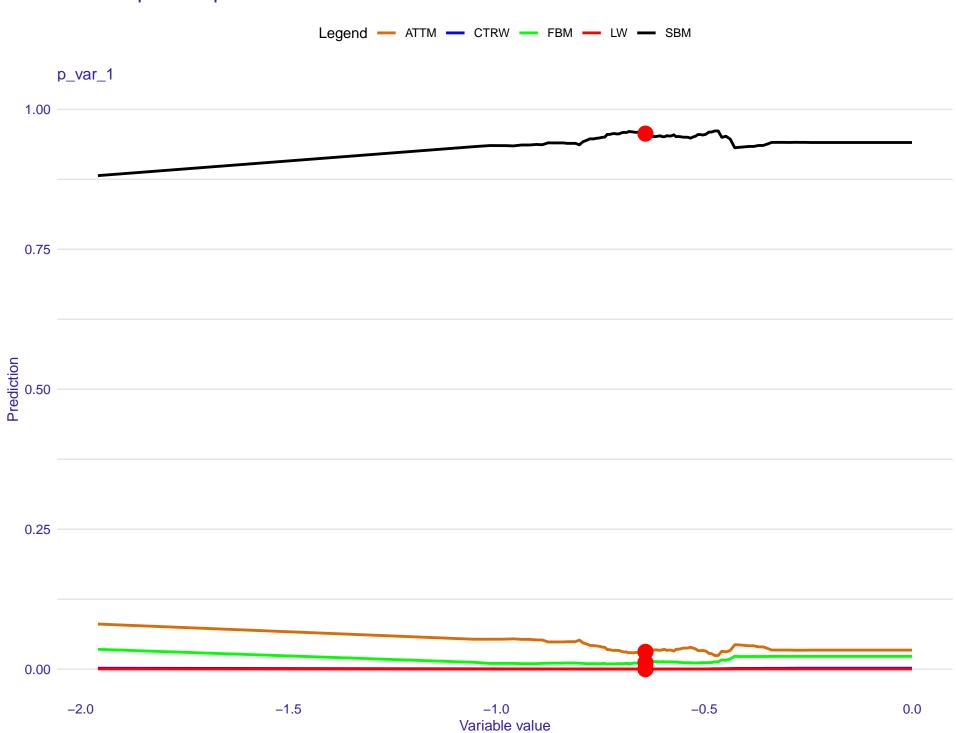












# Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model - ATTM - CTRW - FBM - LW - SBM M 0.30 0.25 0.20 0.15

2.5

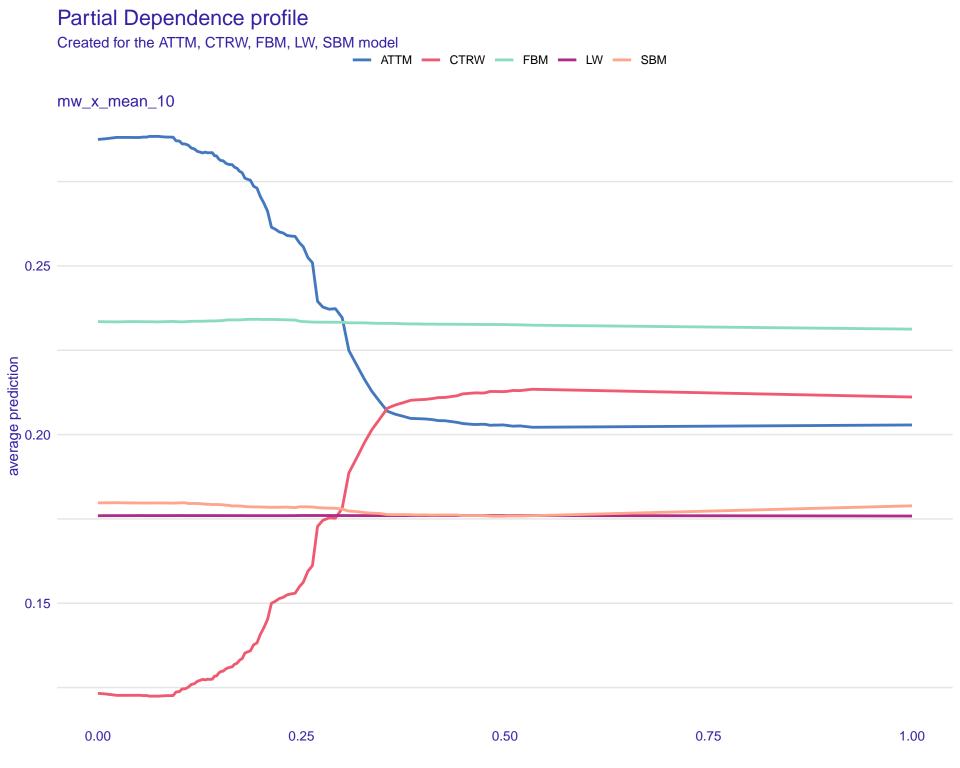
5.0

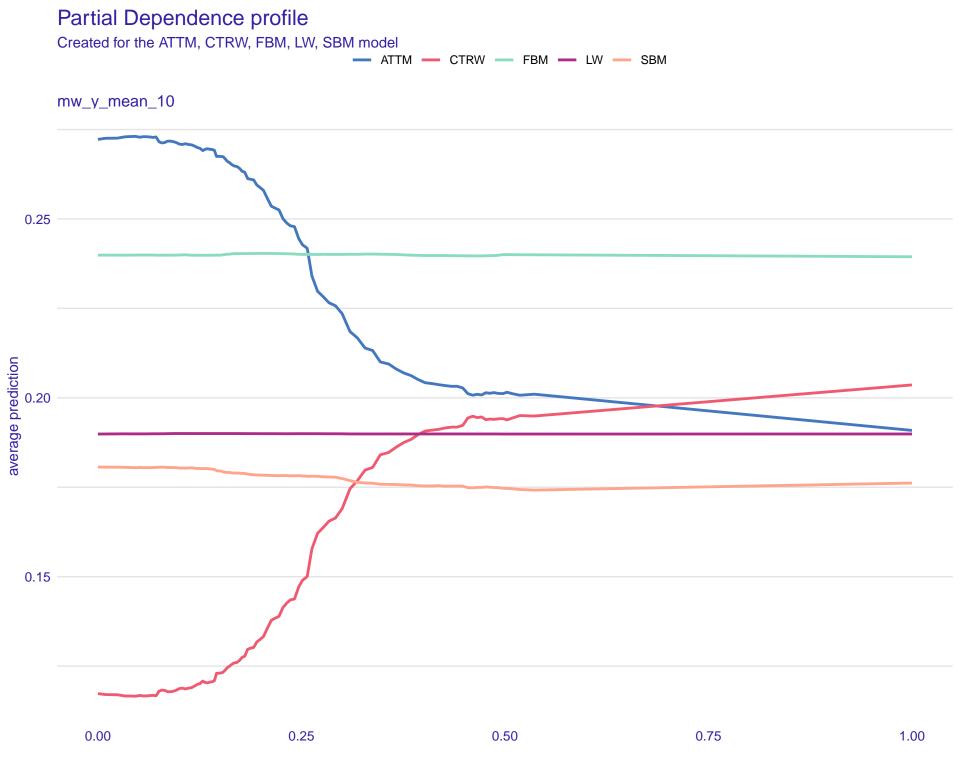
7.5

average prediction

-2.5

0.0





## Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model - ATTM - CTRW - FBM - LW - SBM max\_std\_x 0.24 0.22 average prediction 0.0 0.0 0.18

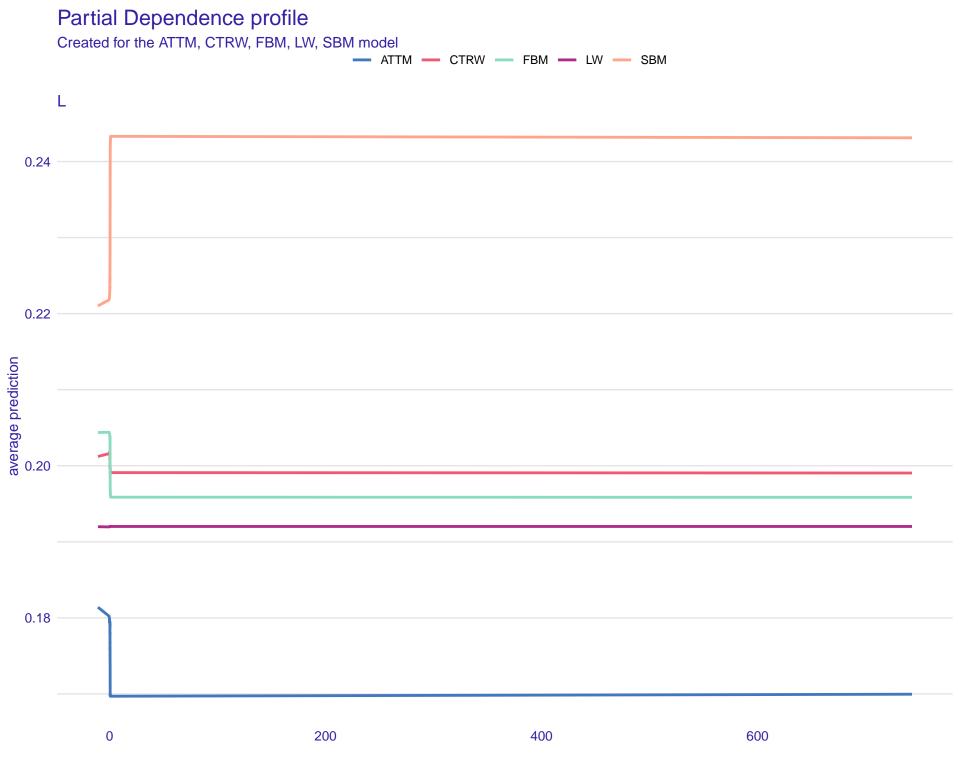
### Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model - ATTM - CTRW - FBM - LW - SBM max\_std\_y 0.26 0.24 0.20 0.18

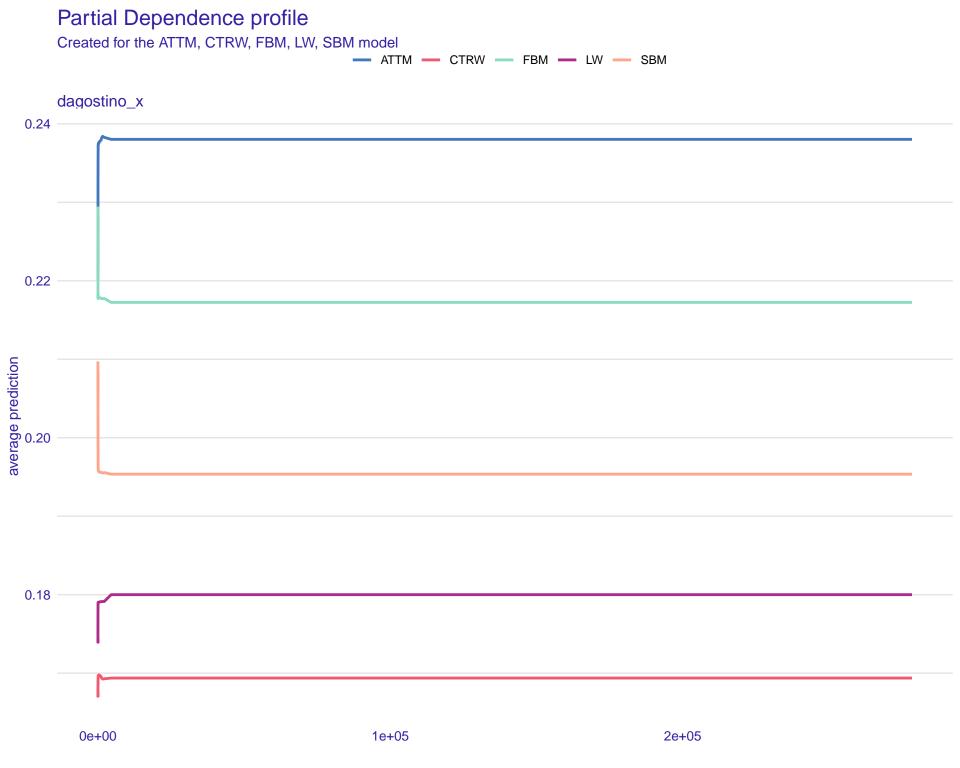
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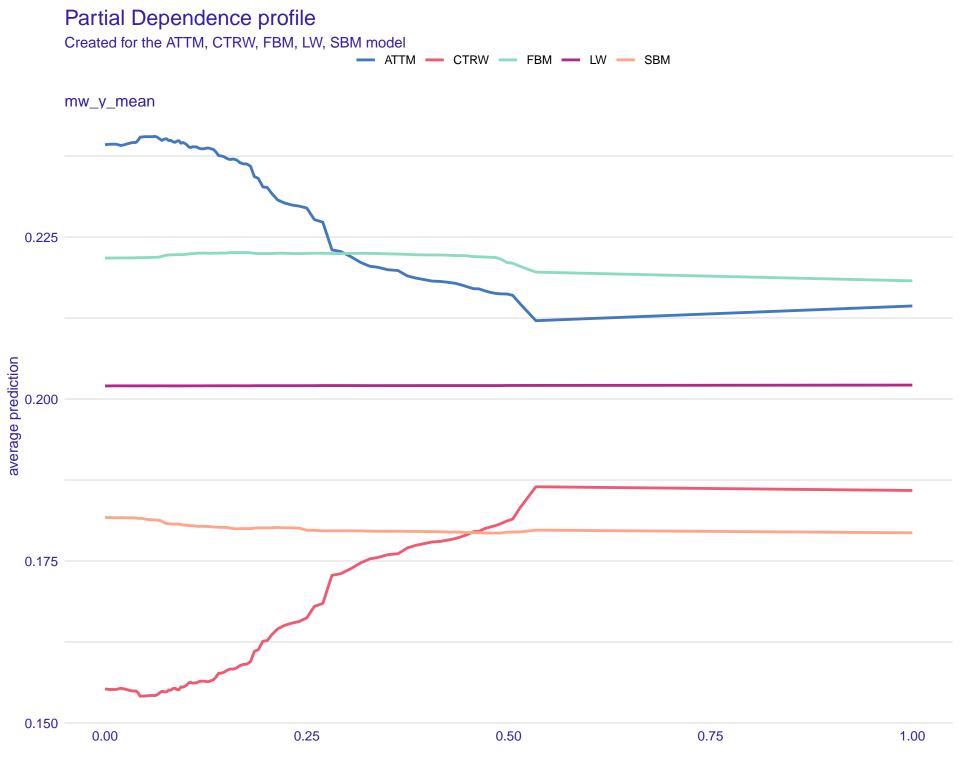
150

0

50

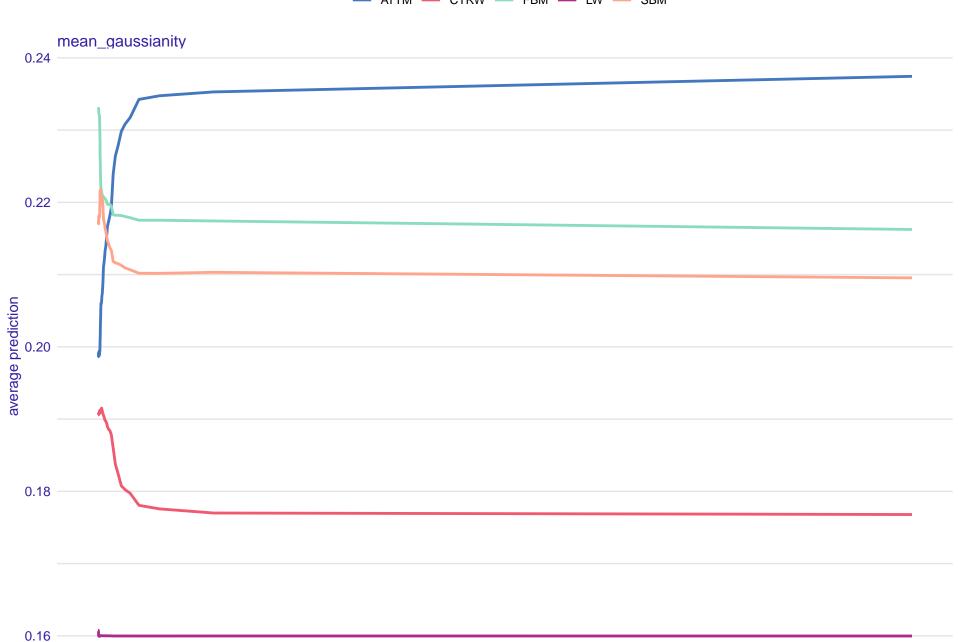






### Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model





0 200 400 600

