Break Down profile **ATTM** 0.198 intercept M = 0.5242+0.051 $max_std_y = 18.3$ +0.025 $max_std_x = 36.89$ +0.087 +0.192 mean_gaussianity = 25.48 $dagostino_x = 2003$ +0.093 $mw_y_mean_10 = 0.4915$ -0.013dagostino_y = 1076 +0.05 fractal_dimension = 1.742 +0.043 $mw_x_{mean_10} = 0.4809$ -0.199 $p_var_1 = -0.7882$ +0.082 +0.196 $ksstat_chi2 = 0.9989$ $mw_y_mean = 0.4656$ -0.09 $vac_{ag_1} = -0.1781$ -0.058-0.376 $mw_x_mean = 0.4581$ $mw_y_std = 0.4871$ -0.09 $mw_x_std_10 = 0.4904$ -0.058-0.055asymmetry = 0.6931+ all other factors -0.037prediction 0.041 **CTRW** 0.214 intercept M = 0.5242+0.003 $max_std_y = 18.3$ +0.003 $max_std_x = 36.89$ +0.011 mean_gaussianity = 25.48 -0.032 $dagostino_x = 2003$ -0.023 $mw_y_mean_10 = 0.4915$ +0.048 -0.023 $dagostino_y = 1076$ fractal_dimension = 1.742 +0.014 $mw_x_{mean_10} = 0.4809$ +0.218 $p_var_1 = -0.7882$ -0.068-0.193 $ksstat_chi2 = 0.9989$ +0.091 $mw_y_mean = 0.4656$ $vac_{lag_1} = -0.1781$ +0.058 +0.376 $mw_x_mean = 0.4581$ +0.09 $mw_y_std = 0.4871$ $mw_x_std_10 = 0.4904$ +0.058 +0.055 asymmetry = 0.6931+ all other factors +0.059prediction 0.959 **FBM** intercept 0.176 M = 0.5242+0.006 $max_std_y = 18.3$ +0.018 $max_std_x = 36.89$ +0.057mean_gaussianity = 25.48 -0.097-0.037 $dagostino_x = 2003$ -0.033 $mw_y_mean_10 = 0.4915$ -0.026 $dagostino_y = 1076$ -0.029 $fractal_dimension = 1.742$ -0.015 $mw_x_mean_10 = 0.4809$ -0.004 $p_var_1 = -0.7882$ -0.001 $ksstat_chi2 = 0.9989$ +0 $mw_y_mean = 0.4656$ +0 $vac_{lag_1} = -0.1781$ $mw_x_mean = 0.4581$ +0 $mw_y_std = 0.4871$ +0 $mw_x_std_10 = 0.4904$ +0 asymmetry = 0.6931+0 -0.014+ all other factors 0 prediction LW 0.184 intercept M = 0.5242+u $max_std_y = 18.3$ -0.029 $max_std_x = 36.89$ -0.105-0.003mean_gaussianity = 25.48 $dagostino_x = 2003$ +0.002 $mw_y_mean_10 = 0.4915$ -0.001 $dagostino_y = 1076$ +0.003fractal_dimension = 1.742 -0.028 $mw_x_{mean_10} = 0.4809$ -0.004 $p_var_1 = -0.7882$ -0.01 $ksstat_chi2 = 0.9989$ -0.001 $mw_y_mean = 0.4656$ +0 $vac_{lag_1} = -0.1781$ +0 $mw_x_mean = 0.4581$ +0 $mw_y_std = 0.4871$ +0 $mw_x_std_10 = 0.4904$ +0 asymmetry = 0.6931+0 -0.008+ all other factors 0 prediction SBM intercept 0.228 M = 0.5242-0.06 $max_std_y = 18.3$ -0.016 $max_std_x = 36.89$ 0.049-0.06mean_gaussianity = 25.48 -0.036 $dagostino_x = 2003$ $mw_y_mean_10 = 0.4915$ -0.001 $dagostino_y = 1076$ -0.004fractal_dimension = 1.742 -0.001 $mw_x_mean_10 = 0.4809$ +0 $p_var_1 = -0.7882$ +0 $ksstat_chi2 = 0.9989$ +0 $mw_y_mean = 0.4656$ +0 $vac_{lag_1} = -0.1781$ +0 $mw_x_mean = 0.4581$ +0 $mw_y_std = 0.4871$ +0 $mw_x_std_10 = 0.4904$ +0 asymmetry = 0.6931+0 + all other factors -0.001prediction 0 0.8 0.0 0.4

dma_lag_2

8k

10k

12k

14k

6k

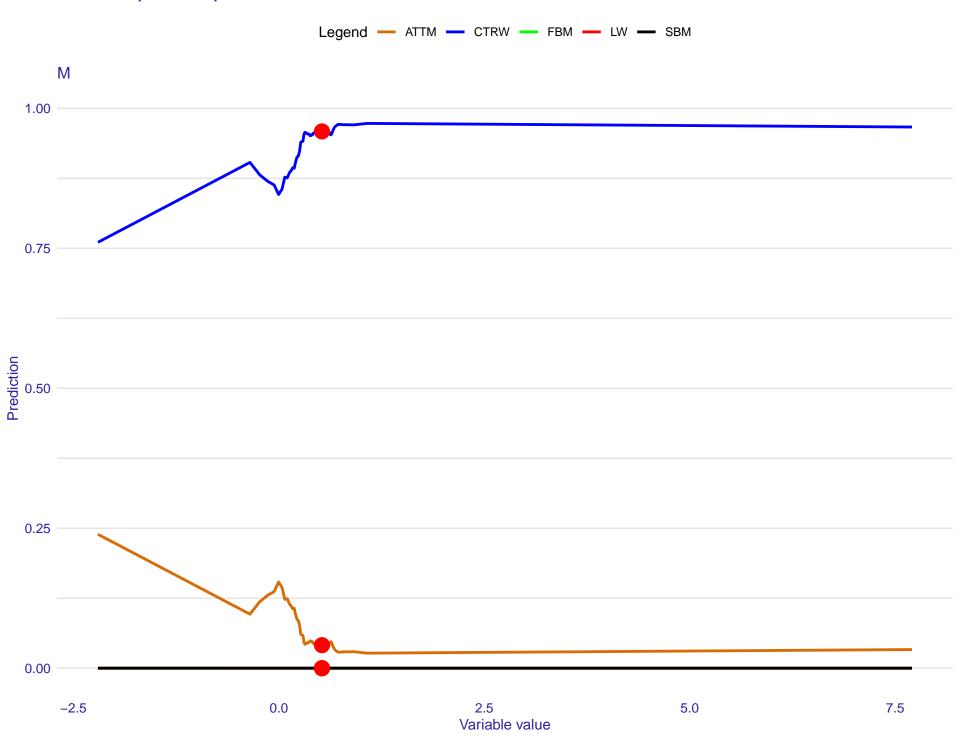
0.015 0.01 0.005 0

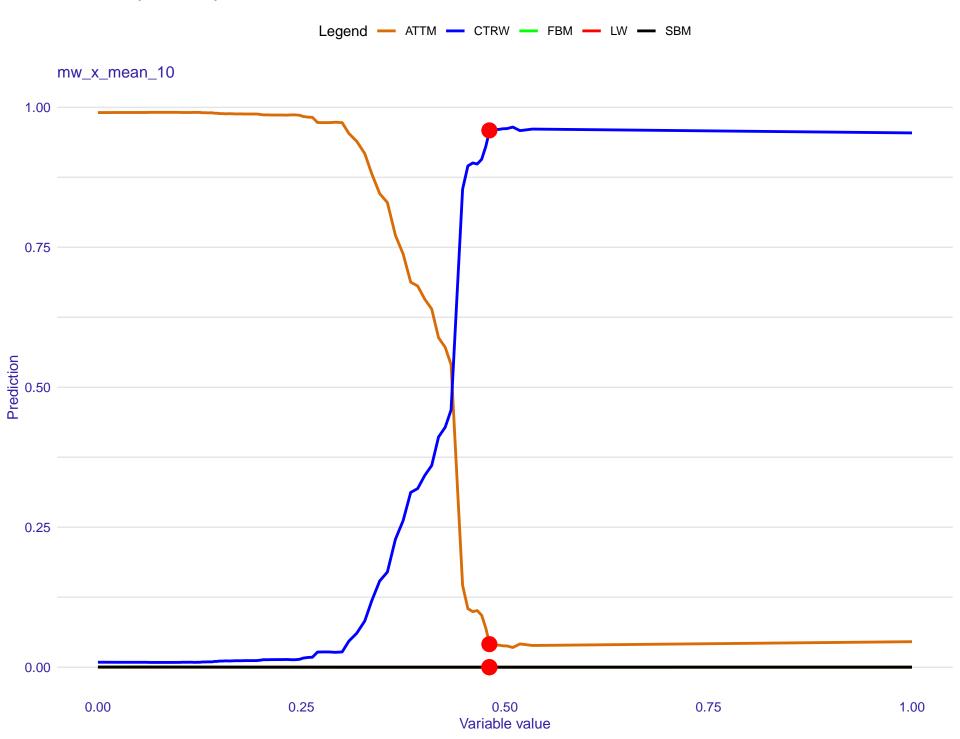
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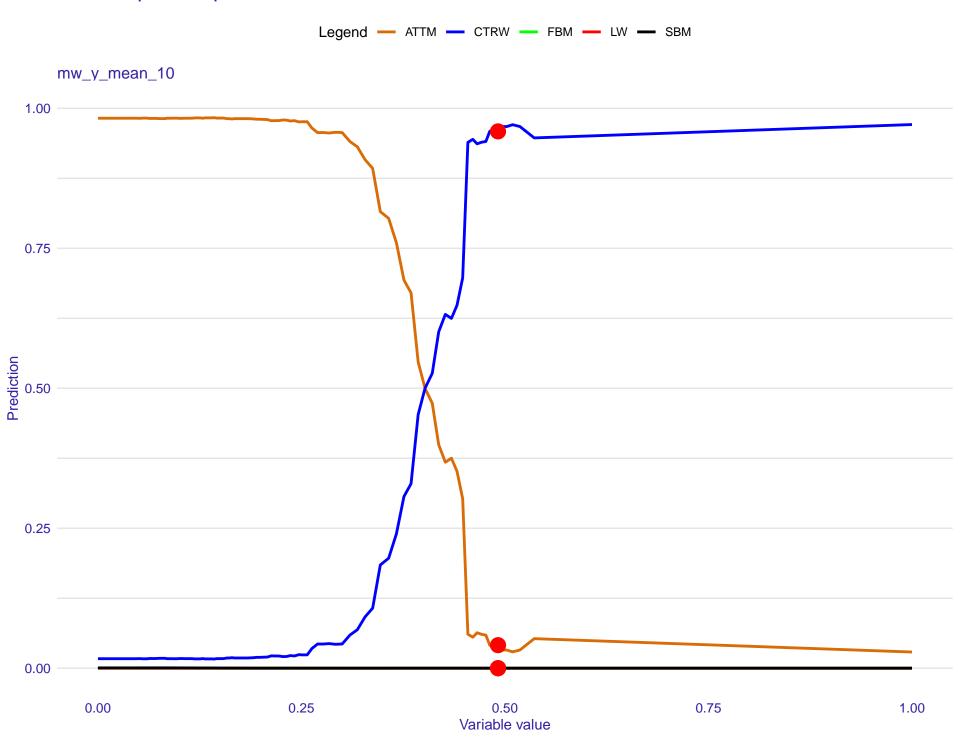
2k

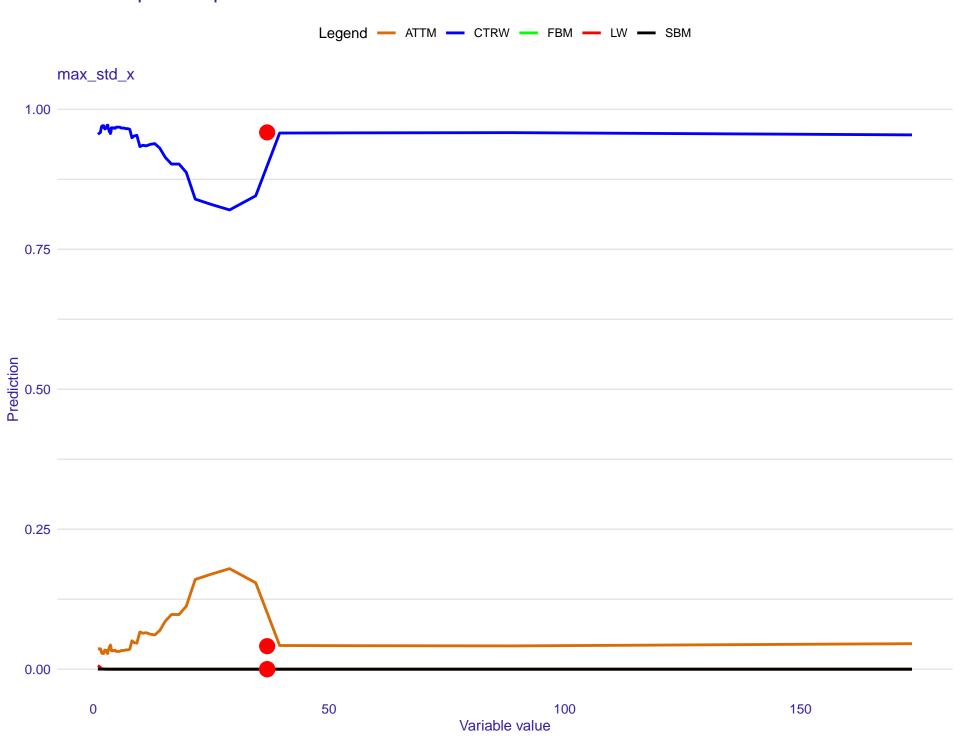
4k

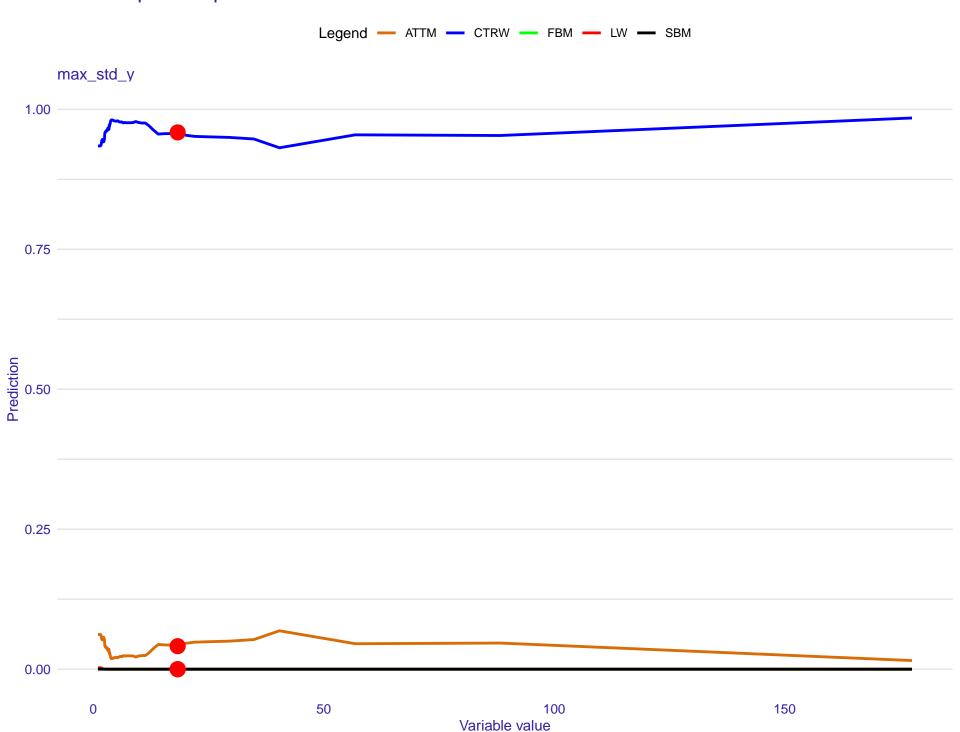
ATTM

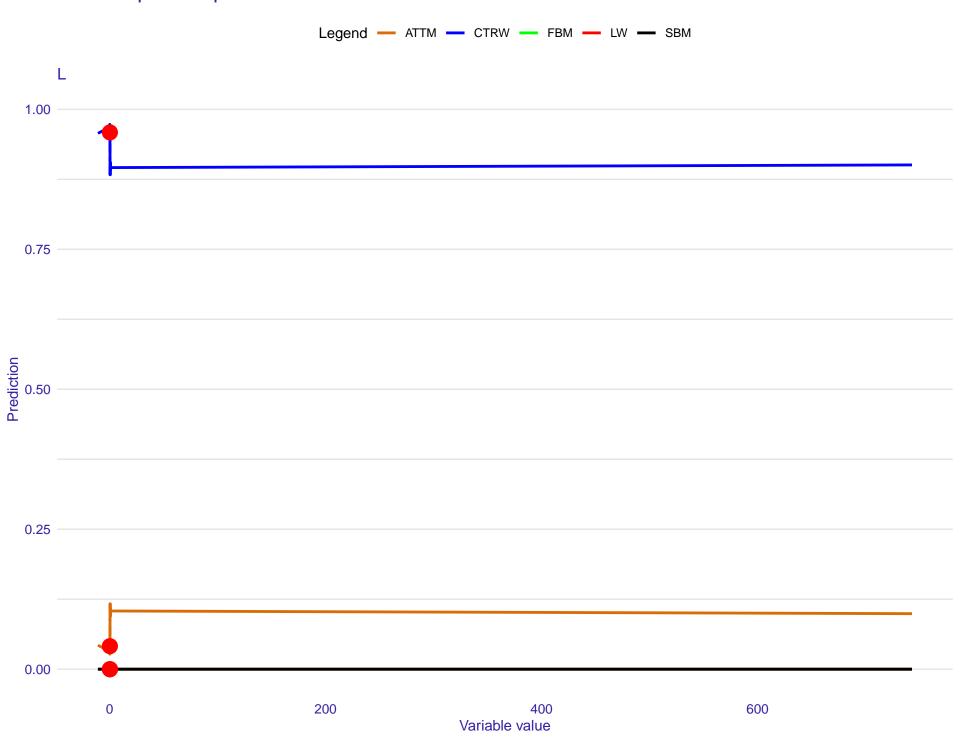


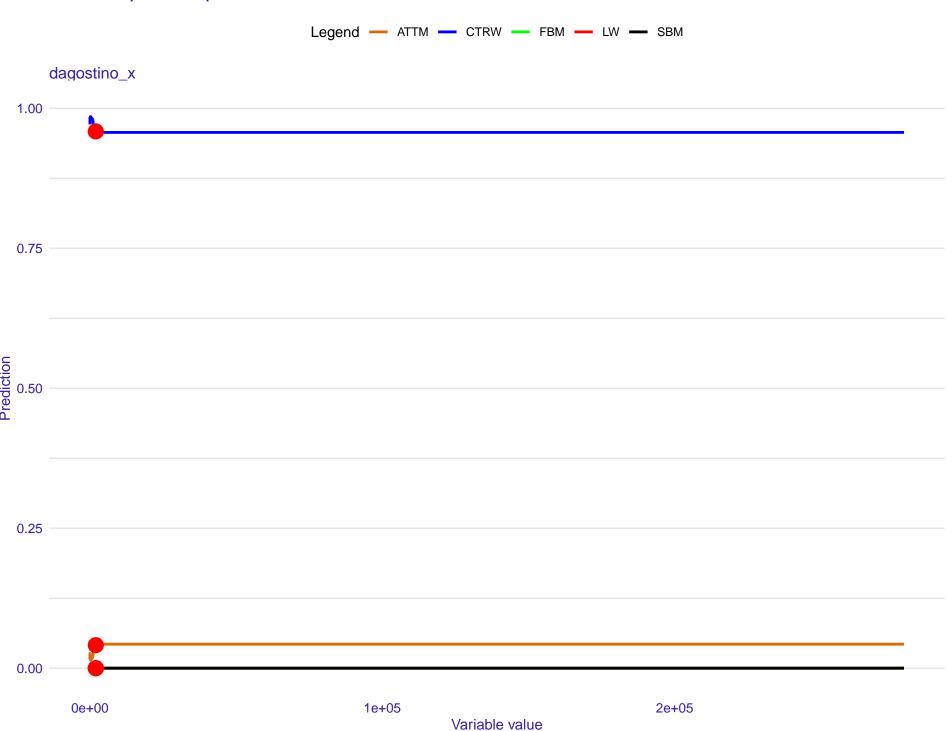


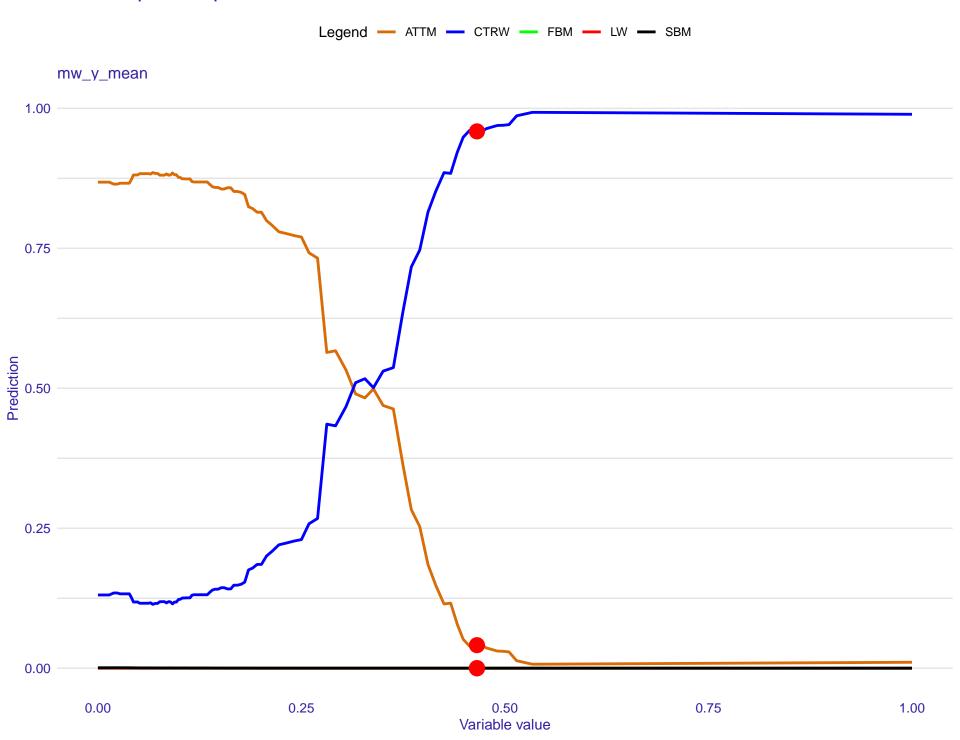


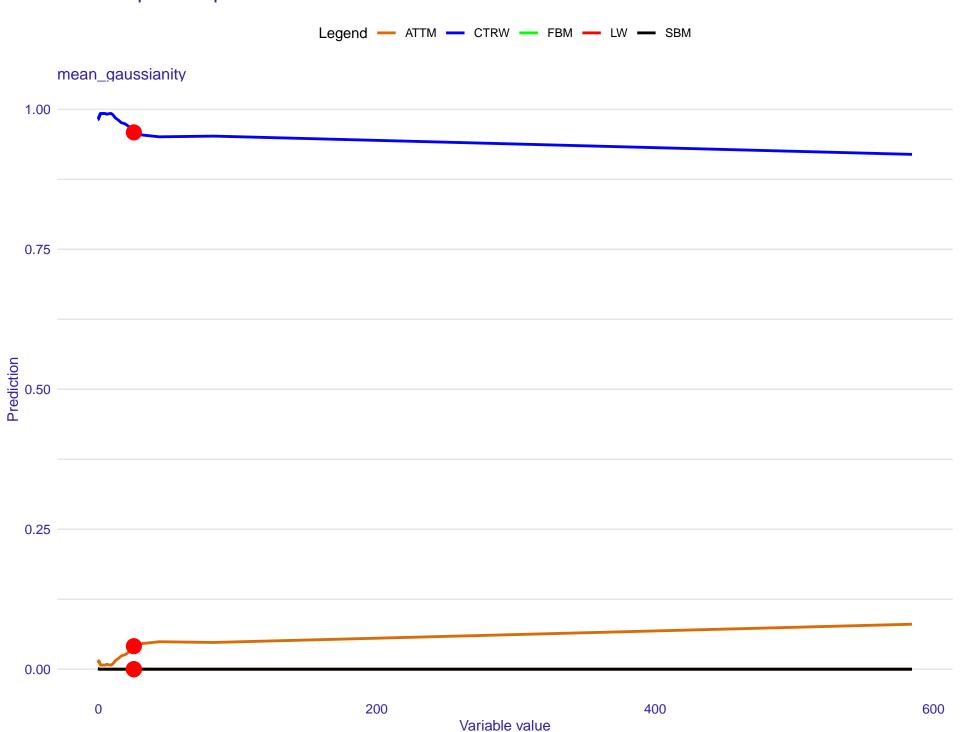




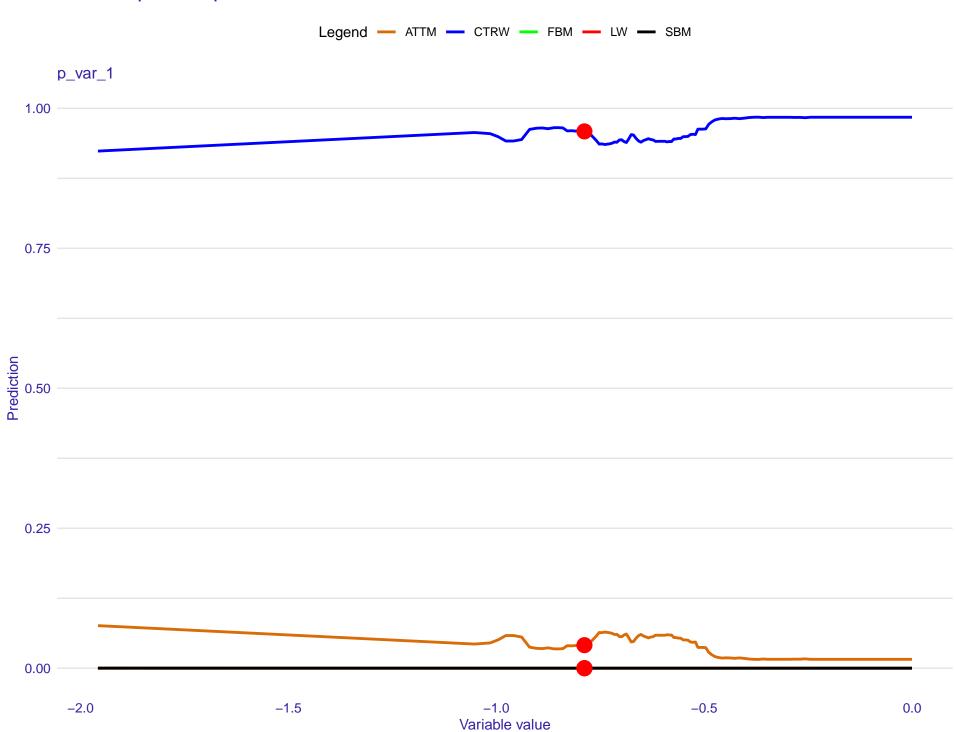


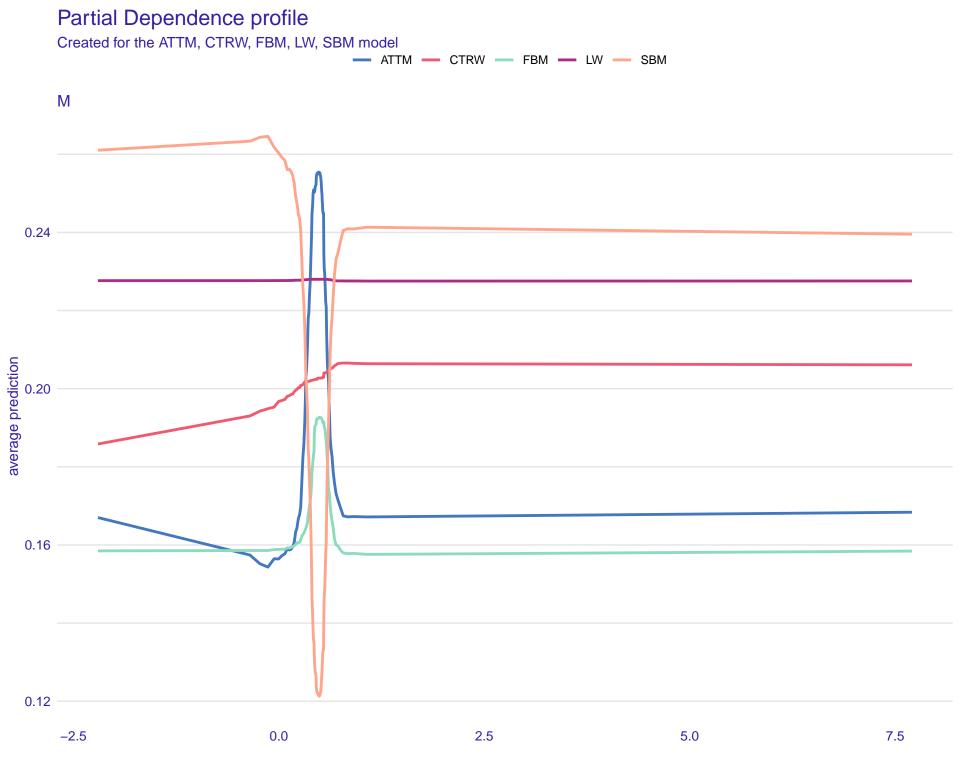


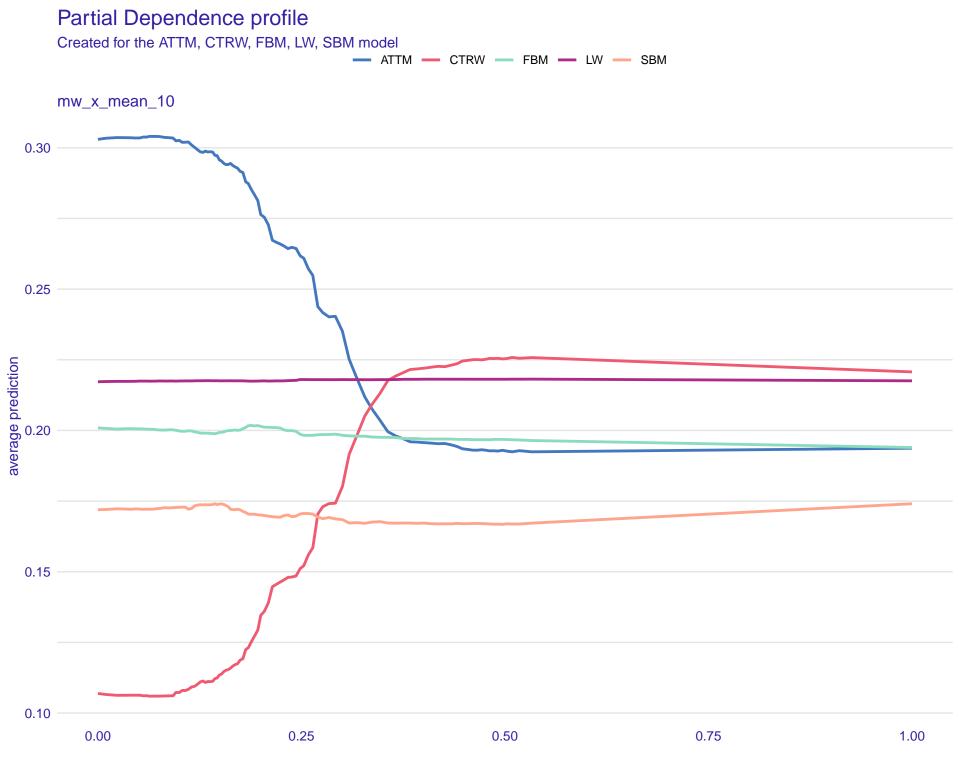


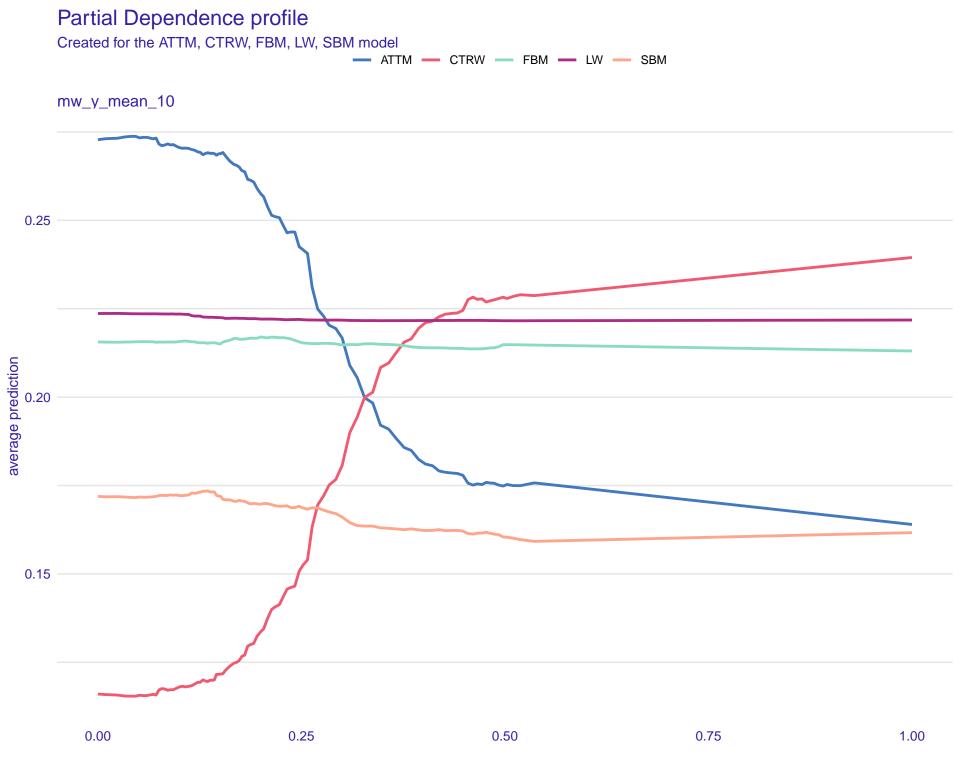


Ceteris-paribus profile Legend — ATTM — CTRW — FBM — LW — SBM ksstat_chi2 1.00 0.75 0.25 0.00 0.7 8.0 0.9 1.0 Variable value





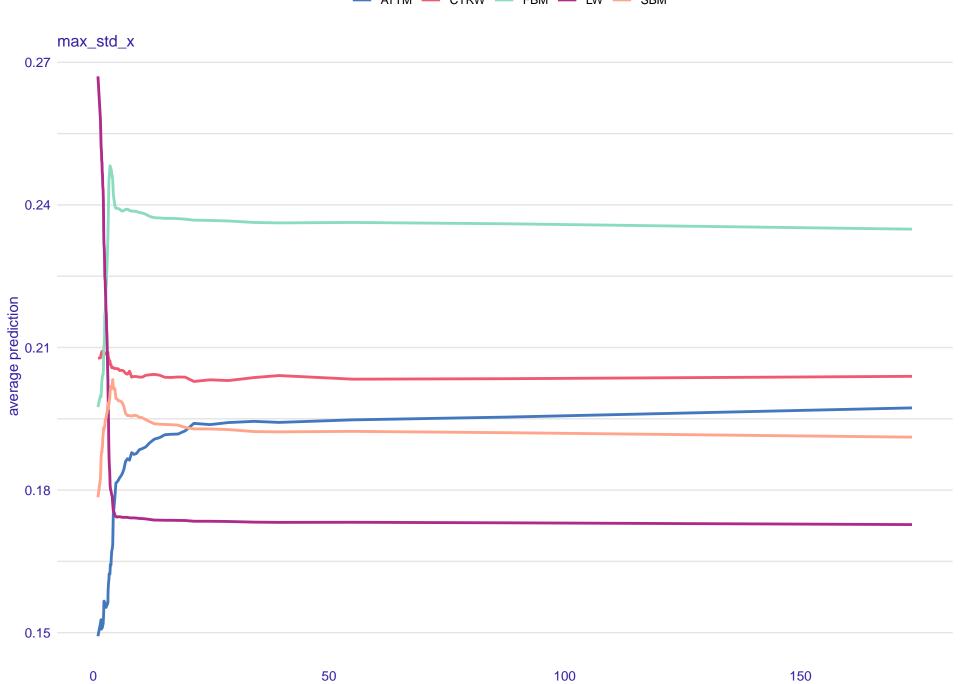


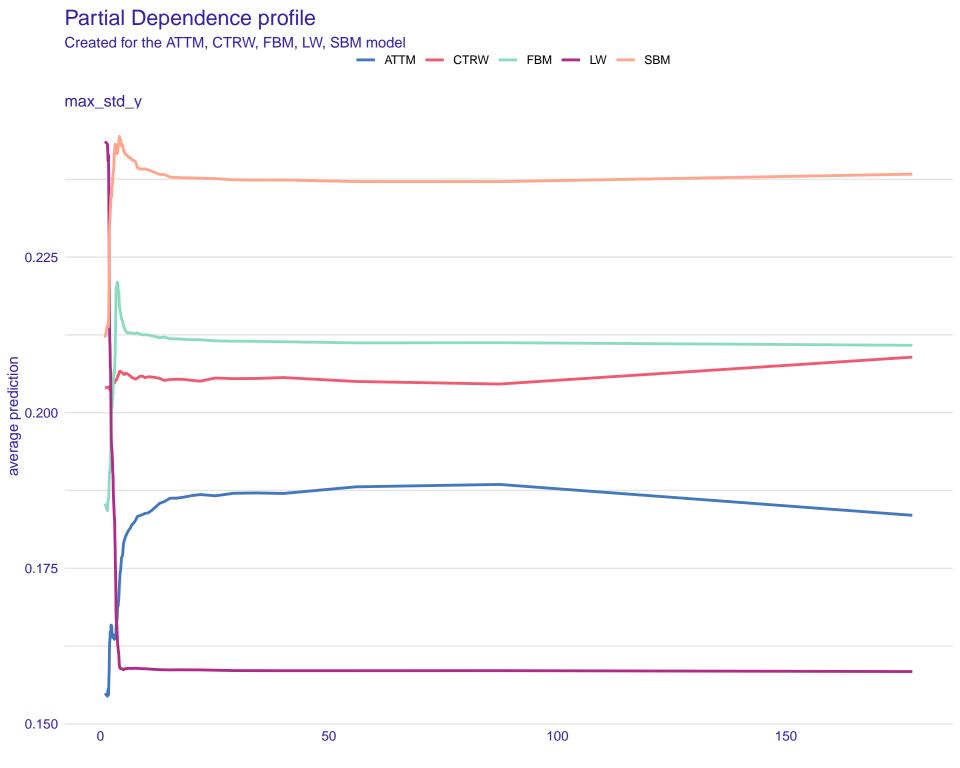


Partial Dependence profile

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

