## Break Down profile **ATTM** 0.206 intercept fractal\_dimension = 3.284 +0.062mean\_gaussianity = 2.124 +0.087alpha = 0.804-0.008 $p_var_5 = 0.601$ +0.155 -0.101 $p_var_2 = -0.3345$ -0.153mean\_squared\_displacement\_ratio = 0.01405 $vac_{lag_1} = -1.307$ -0.048+0.124 $p_var_3 = 0.02962$ +0.116 $p_var_1 = -0.7057$ max\_excursion\_normalised = 0.5106 +0.119 $alpha_n_3 = 0.7658$ -0.053straightness = 0.0244-0.084+0.035 $p_var_4 = 0.3384$ -0.051 $alpha_n_1 = 0.9565$ -0.052 $alpha_n_2 = 0.8014$ -0.086D = 0.606p-variation = 2 -0.034prediction 0.233 **CTRW** 0.2 intercept -0.035fractal\_dimension = 3.284 mean\_gaussianity = 2.124 +0.154alpha = 0.804-0.004 $p_var_5 = 0.601$ -0.096 $p_var_2 = -0.3345$ +0.102 mean\_squared\_displacement\_ratio = 0.01405 +0.01 $vac_{lag_1} = -1.307$ +0.002 $p_var_3 = 0.02962$ -0.037 $p_var_1 = -0.7057$ -0.066max\_excursion\_normalised = 0.5106 -0.011 $alpha_n_3 = 0.7658$ +0.028 +0.007straightness = 0.0244 $p_var_4 = 0.3384$ +0.208 $alpha_n_1 = 0.9565$ +0.061 $alpha_n_2 = 0.8014$ +0.041D = 0.606+0.112+0.079p-variation = 2 prediction 0.755 **FBM** 0.2 intercept fractal\_dimension = 3.284 +0.059mean\_gaussianity = 2.124 -0.106-0.059alpha = 0.804-0.047 $p_var_5 = 0.601$ $p_var_2 = -0.3345$ -0.023mean\_squared\_displacement\_ratio = 0.01405 -0.021 $vac_{lag_1} = -1.307$ +0.012 $p_var_3 = 0.02962$ +0.051-0.042 $p_var_1 = -0.7057$ -0.025max\_excursion\_normalised = 0.5106 $alpha_n_3 = 0.7658$ straightness = 0.0244+0 $p_var_4 = 0.3384$ +0 $alpha_n_1 = 0.9565$ +0 $alpha_n_2 = 0.8014$ +0 D = 0.606+0 p-variation = 2 +0 0 prediction LW intercept 0.196 fractal\_dimension = 3.284 -0.101mean\_gaussianity = 2.124 -0.053-0.029alpha = 0.804 $p_var_5 = 0.601$ -0.001 $p_var_2 = -0.3345$ -0.009mean\_squared\_displacement\_ratio = 0.01405 -0.003 $vac_{lag_1} = -1.307$ +0 $p_var_3 = 0.02962$ +0 $p_var_1 = -0.7057$ +0 max\_excursion\_normalised = 0.5106 +0 $alpha_n_3 = 0.7658$ +0 straightness = 0.0244+0 +0 $p_var_4 = 0.3384$ $alpha_n_1 = 0.9565$ +0 $alpha_n_2 = 0.8014$ +0 D = 0.606+0 +0 p-variation = 2 prediction 0 **SBM** 0.198 intercept fractal\_dimension = 3.284 +0.015 mean\_gaussianity = 2.124 -0.082alpha = 0.804+0.1 $p_var_5 = 0.601$ -0.011 $p_var_2 = -0.3345$ +0.03mean\_squared\_displacement\_ratio = 0.01405 +0.166 $vac_{lag_1} = -1.307$ +0.034 $p_var_3 = 0.02962$ -0.138 $p_var_1 = -0.7057$ -0.007max\_excursion\_normalised = 0.5106 -0.083 $alpha_n_3 = 0.7658$ +0.026straightness = 0.0244+0.077-0.244 $p_var_4 = 0.3384$ $alpha_n_1 = 0.9565$ -0.01 $alpha_n_2 = 0.8014$ +0.011 -0.026D = 0.6060.045 p-variation = 2 prediction 0.012

0.00

0.25

0.50

0.75

-8

-6

0

ATTM