Break Down profile **ATTM** 0.222 intercept $mw_x_mean_10 = 0.1518$ +0.074M = 0.7269-0.043 $mw_y_mean_10 = 0.2411$ +0.057 $max_std_y = 2.188$ -0.056 $dagostino_x = 0.1797$ -0.041-0.11mean_gaussianity = 0.3421 $ksstat_chi2 = 0.8891$ -0.037-0.021 $dagostino_y = 1.53$ $max_ts = 1.345$ +0.007+0.004 $max_std_change_x = 0.3006$ $alpha_n_1 = 1.34$ +0.049 alpha = 0.6707+0.02 +0.029 $max_std_change_y = 0.7287$ $alpha_n_3 = 0.5417$ +0.032 D = 1.45+0.069 $p_var_2 = -0.4596$ -0.013 $dma_lag_2 = 149.6$ +0.058 + all other factors +0.079prediction 0.379 **CTRW** 0.196 intercept $mw_x_{mean_10} = 0.1518$ -0.074+0.007M = 0.7269 $mw_y_mean_10 = 0.2411$ -0.061+0.002 $max_std_y = 2.188$ +0.002 $dagostino_x = 0.1797$ mean_gaussianity = 0.3421 +0.004 +0.029 $ksstat_chi2 = 0.8891$ -0.037 $dagostino_y = 1.53$ +0.001 $max_ts = 1.345$ -0.012 $max_std_change_x = 0.3006$ +0.003 $alpha_n_1 = 1.34$ alpha = 0.6707+0 $max_std_change_y = 0.7287$ +0 $alpha_n_3 = 0.5417$ +0 +0 D = 1.45 $p_var_2 = -0.4596$ +0 +0 $dma_lag_2 = 149.6$ -0.059+ all other factors prediction 0 **FBM** 0.21 intercept $mw_x_{mean_10} = 0.1518$ +0 -0.019 M = 0.7269-0.005 $mw_y_mean_10 = 0.2411$ $max_std_y = 2.188$ -0.028+0.021 $dagostino_x = 0.1797$ mean_gaussianity = 0.3421 +0.071 +0.005 $ksstat_chi2 = 0.8891$ $dagostino_y = 1.53$ +0.036 $max_ts = 1.345$ -0.052-0.087 $max_std_change_x = 0.3006$ +0.046 $alpha_n_1 = 1.34$ alpha = 0.6707+0.056 $max_std_change_y = 0.7287$ -0.012 $alpha_n_3 = 0.5417$ +0.014 D = 1.45+0.02 -0.053 $p_var_2 = -0.4596$ $dma_lag_2 = 149.6$ -0.001-0.079+ all other factors 0.143 prediction LW 0.198 intercept mw_x_mean_ 10 = 0.1518 +U M = 0.7269+0 $mw_y_mean_10 = 0.2411$ +0 $max_std_y = 2.188$ +0.094 $dagostino_x = 0.1797$ -0.033mean_gaussianity = 0.3421 +0.007 $ksstat_chi2 = 0.8891$ +0.006 $dagostino_y = 1.53$ -0.038+0.011 $max_ts = 1.345$ $max_std_change_x = 0.3006$ -0.003 $alpha_n_1 = 1.34$ +0.016 alpha = 0.6707-0.08max_std_change_y = 0.7287 -0.077-0.01 $alpha_n_3 = 0.5417$ -0.001 D = 1.45-0.011 $p_var_2 = -0.4596$ $dma_lag_2 = 149.6$ -0.001-0.081+ all other factors prediction 0.001 **SBM** intercept 0.174 $mw_x_mean_10 = 0.1518$ +0.001M = 0.7269+0.056 $mw_y_mean_10 = 0.2411$ +0.009 $max_std_y = 2.188$ -0.012 $dagostino_x = 0.1797$ +0.05 mean_gaussianity = 0.3421 +0.028 $ksstat_chi2 = 0.8891$ -0.003 $dagostino_y = 1.53$ +0.059 $max_ts = 1.345$ +0.033 $max_std_change_x = 0.3006$ +0.097 $alpha_n_1 = 1.34$ -0.115alpha = 0.6707+0.005 $max_std_change_y = 0.7287$ +0.06 $alpha_n_3 = 0.5417$ -0.036D = 1.45-0.088 $p_var_2 = -0.4596$ +0.076 $dma_lag_2 = 149.6$ -0.056+ all other factors +0.139 prediction 0.477

0.00

0.25

0.50