Break Down profile **ATTM** 0.21 intercept mw_x_mean_10 = 0.2197 +0.062 M = 0.4679+0.053 $mw_y_mean_10 = 0.2722$ +0.063 $max_std_x = 3.424$ +0.008 -0.004 $dagostino_y = 0.03082$ -0.087 $dagostino_x = 2.425$ alpha = 0.7785+0.044-0.008 $max_std_change_x = 0.2511$ -0.034 $fractal_dimension = 5.98$ $alpha_n_1 = 0.7085$ -0.05 $p_var_3 = -0.2006$ -0.016 $p_var_5 = 0.2795$ -0.07 $p_var_4 = 0.04603$ $\div 0.056$ -0.046 $dma_lag_2 = 12.05$ straightness = 0.003643-0.013+0.008 $max_ts = 0.7428$ p-variation = 1 -0.015+ all other factors +0.063 0.114 prediction **CTRW** 0.204 intercept $mw_x_{mean_10} = 0.2197$ -0.062+0.005 M = 0.4679 $mw_y_mean_10 = 0.2722$ -0.061+0.013 $max_std_x = 3.424$ -0.045 $dagostino_y = 0.03082$ -0.015 $dagostino_x = 2.425$ -0.001 alpha = 0.7785 $max_std_change_x = 0.2511$ -0.013fractal_dimension = 5.98 -0.032+0 $alpha_n_1 = 0.7085$ +0.001 $p_var_3 = -0.2006$ $p_var_5 = 0.2795$ +0 $p_var_4 = 0.04603$ +0 $dma_lag_2 = 12.05$ +0 straightness = 0.003643+0 $max_ts = 0.7428$ +0 +0 p-variation = 1 +0.007+ all other factors prediction 0 **FBM** 0.19 intercept $mw_x_mean_10 = 0.2197$ +0 M = 0.4679+0.004+0.004 $mw_y_mean_10 = 0.2722$ $max_std_x = 3.424$ +0.037+0.055 $dagostino_y = 0.03082$ +0.08 $dagostino_x = 2.425$ alpha = 0.7785-0.073 -0.039 $max_std_change_x = 0.2511$ fractal_dimension = 5.98 +0.063 $alpha_n_1 = 0.7085$ -0.019 $p_var_3 = -0.2006$ -0.037 $p_var_5 = 0.2795$ +0.014 $p_var_4 = 0.04603$ -0.007 $dma_lag_2 = 12.05$ -0.011 +0.053 straightness = 0.003643+0.067 $max_ts = 0.7428$ +0.074p-variation = 1 + all other factors -0.1430.315 prediction LW 0.204 intercept 10 = 0.2197 +u +0 M = 0.4679 $mw_y_mean_10 = 0.2722$ -0.001 $max_std_x = 3.424$ -0.067-0.034 $dagostino_y = 0.03082$ $dagostino_x = 2.425$ -0.022alpha = 0.7785-0.003-0.013 $max_std_change_x = 0.2511$ -0.005fractal_dimension = 5.98 $alpha_n_1 = 0.7085$ +0 $p_var_3 = -0.2006$ -0.003 $p_var_5 = 0.2795$ +0 $p_var_4 = 0.04603$ -0.001 $dma_lag_2 = 12.05$ +0 straightness = 0.003643+0 $max_ts = 0.7428$ +0 -0.001p-variation = 1 + all other factors -0.055prediction 0 **SBM** 0.192 intercept $mw_x_mean_10 = 0.2197$ +0 M = 0.4679-0.063 $mw_y_mean_10 = 0.2722$ -0.006 $max_std_x = 3.424$ +0.009 $dagostino_y = 0.03082$ +0.028 $dagostino_x = 2.425$ +0.045alpha = 0.7785+0.033 $max_std_change_x = 0.2511$ +0.073 $fractal_dimension = 5.98$ +0.007 $alpha_n_1 = 0.7085$ +0.07 $p_var_3 = -0.2006$ +0.055 $p_var_5 = 0.2795$ +0.055 $p_var_4 = 0.04603$ +0.064 $dma_lag_2 = 12.05$ +0.057straightness = 0.003643-0.041 $max_ts = 0.7428$ -0.076-0.058p-variation = 1 + all other factors +0.128 prediction 0.571 0.0 0.2 0.4 0.6 8.0

1000

1000

0.005

0

2000

2000

3000

3000

dma_lag_2

4000

4000

5000

5000

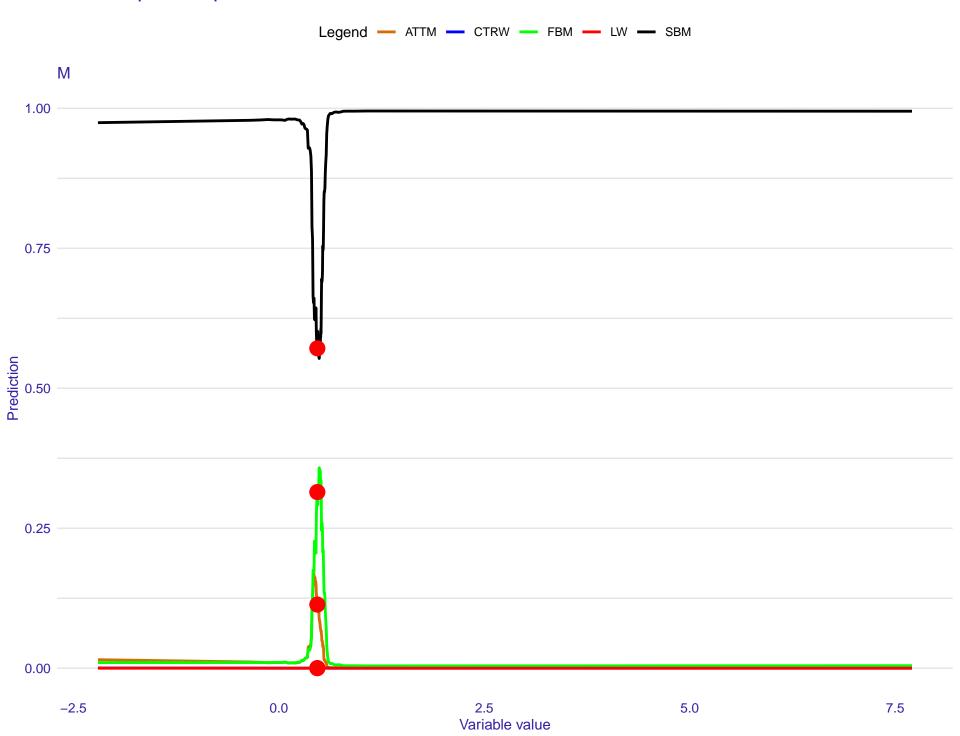
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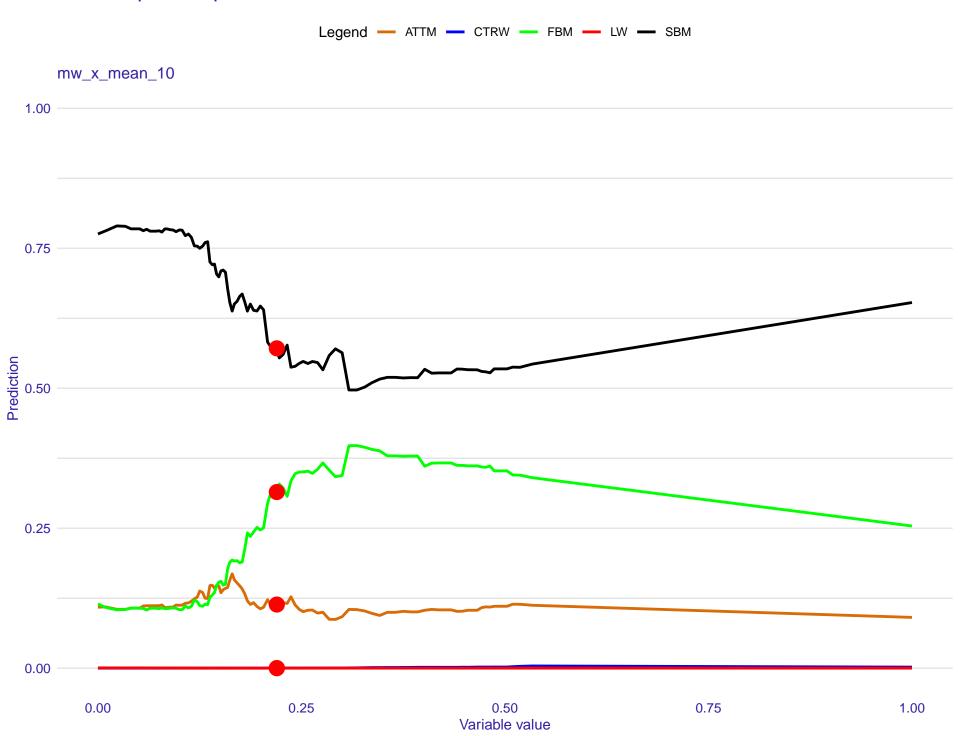
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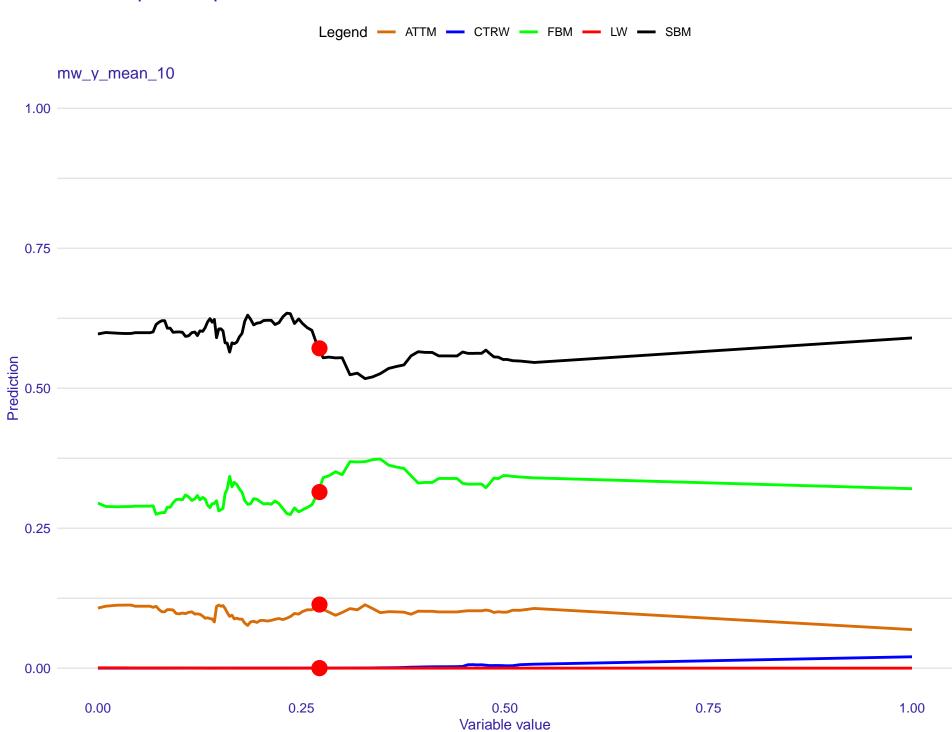
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ATTM

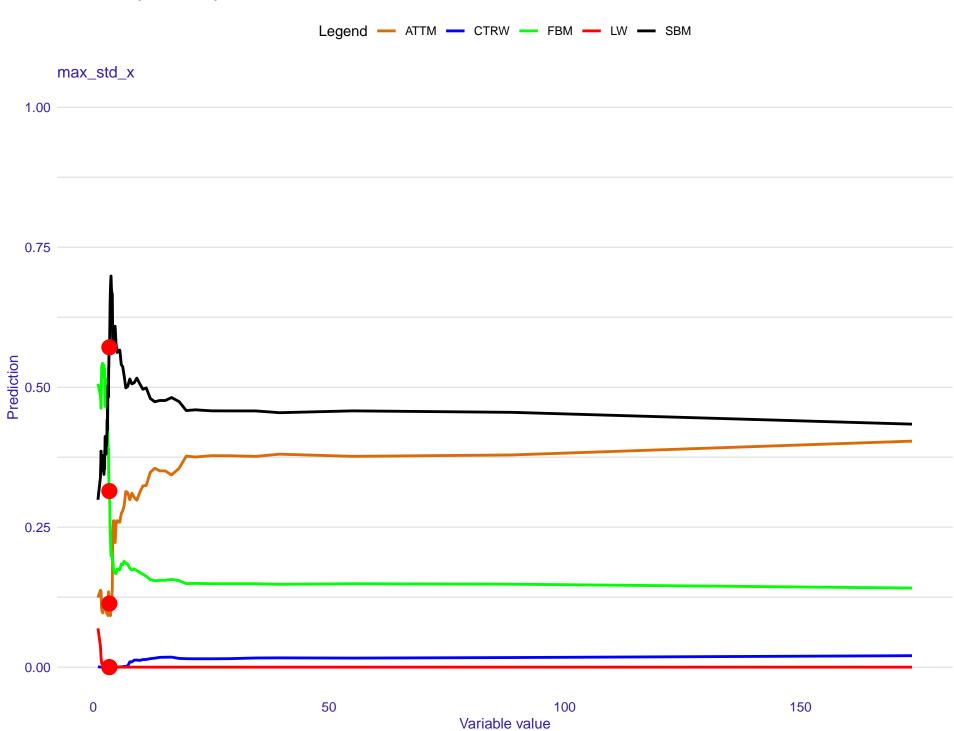


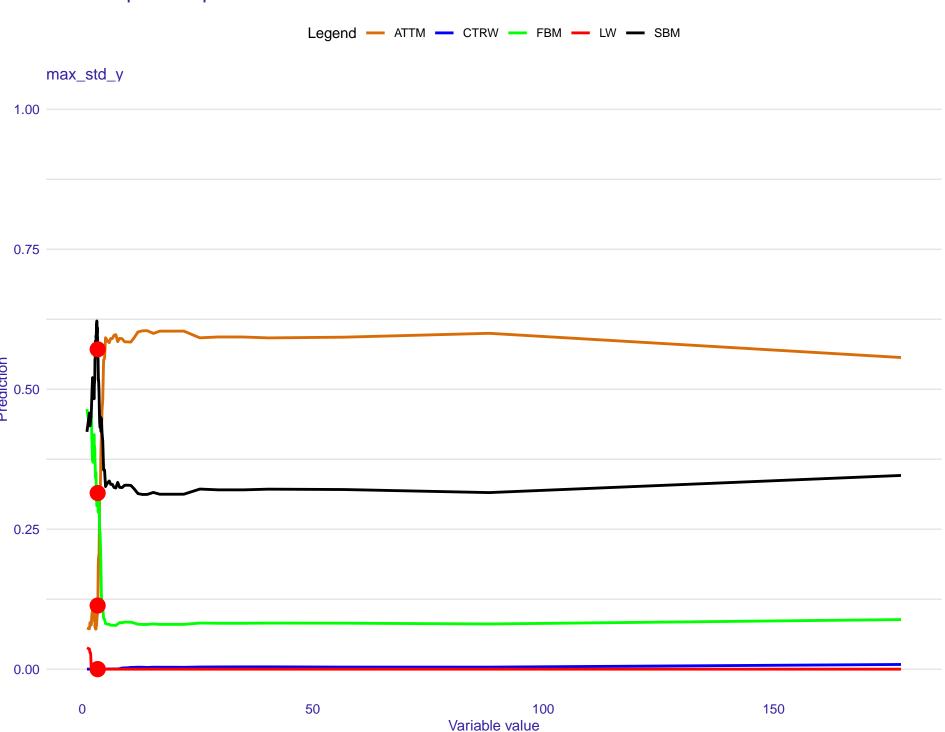


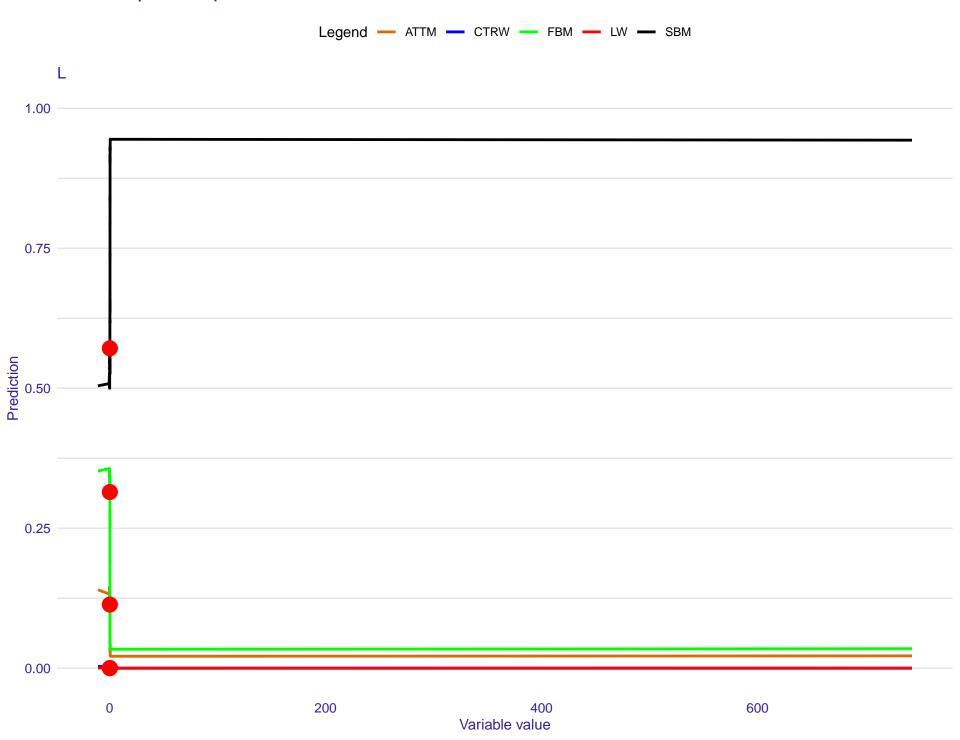






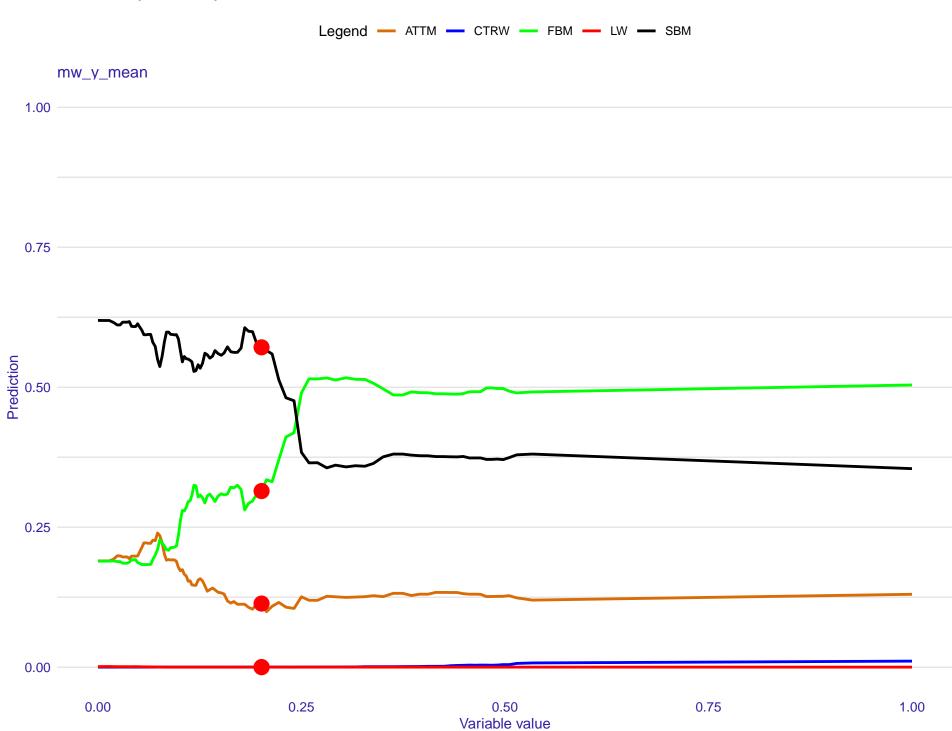




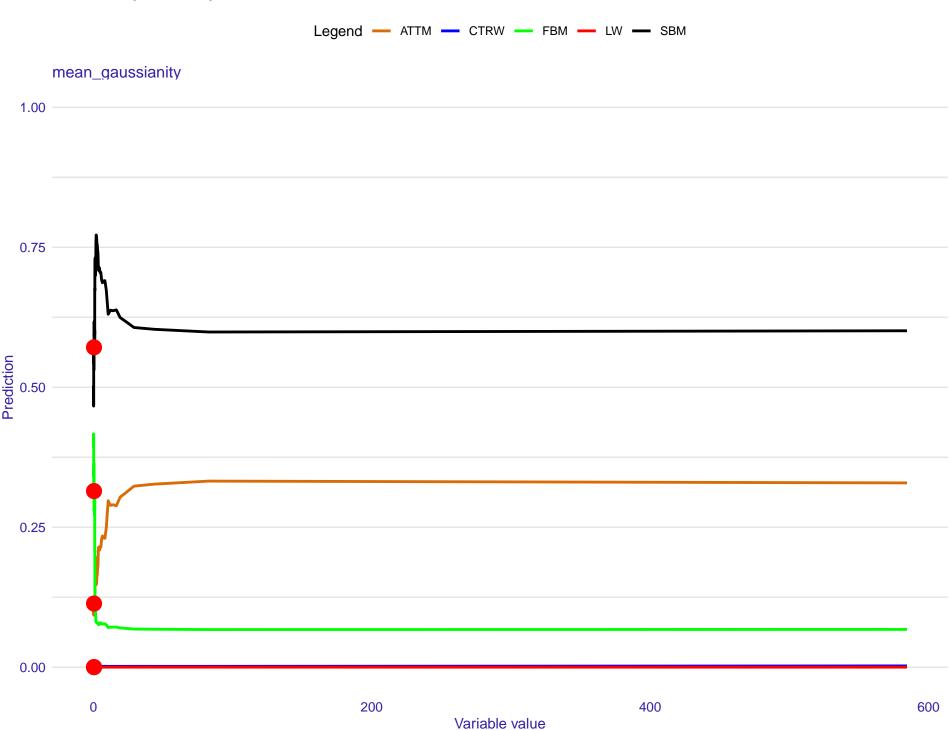




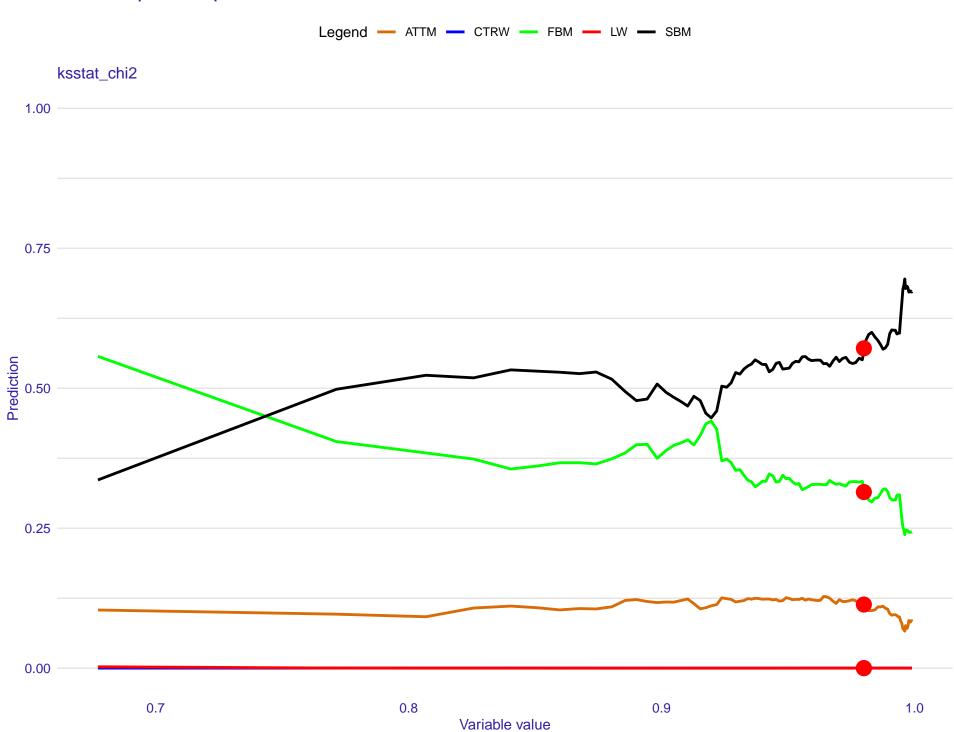












Ceteris-paribus profile Legend — ATTM — CTRW — FBM — LW — SBM p_var_1 1.00 0.75 Prediction 0.50 0.25 0.00 -1.0 -2.0-1.5 -0.50.0

Variable value

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

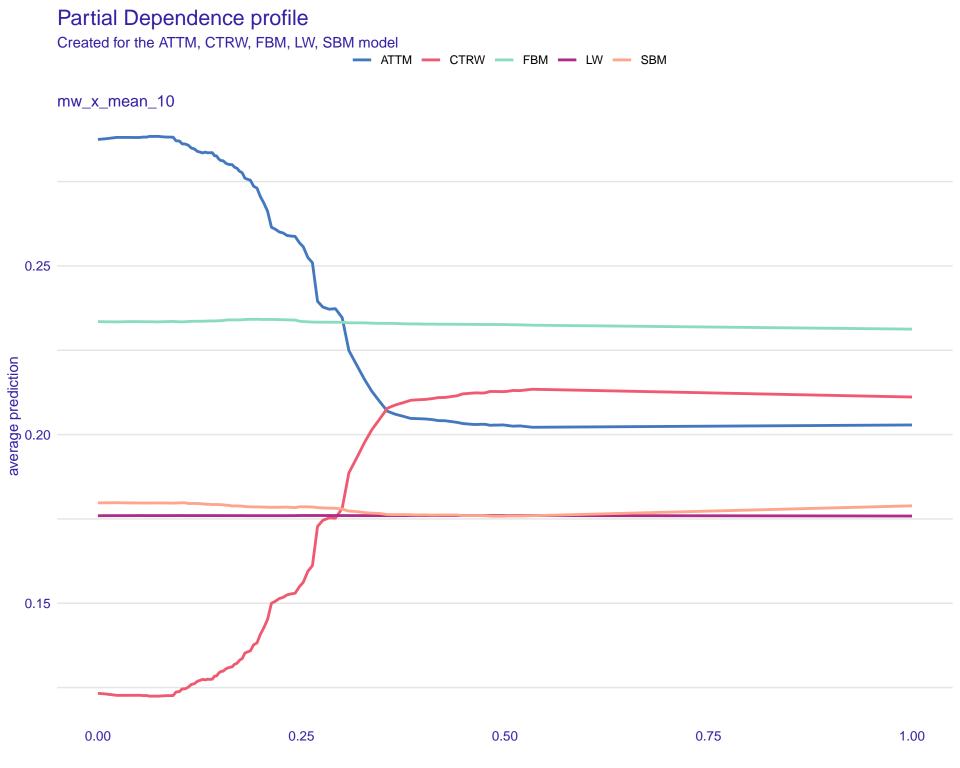
5.0

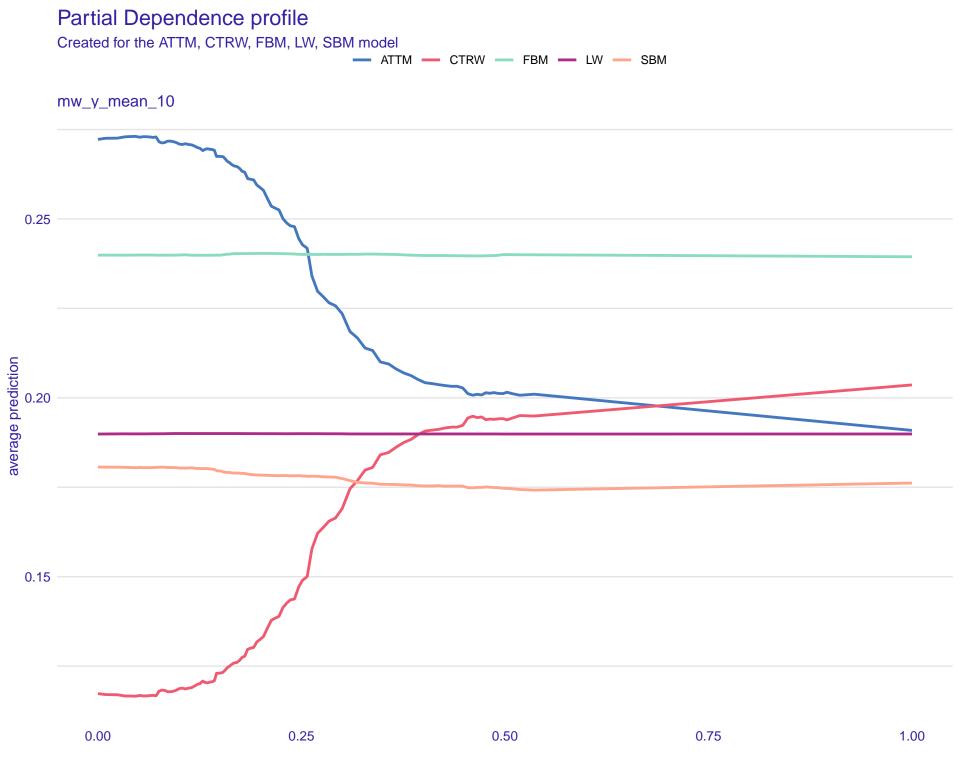
7.5

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

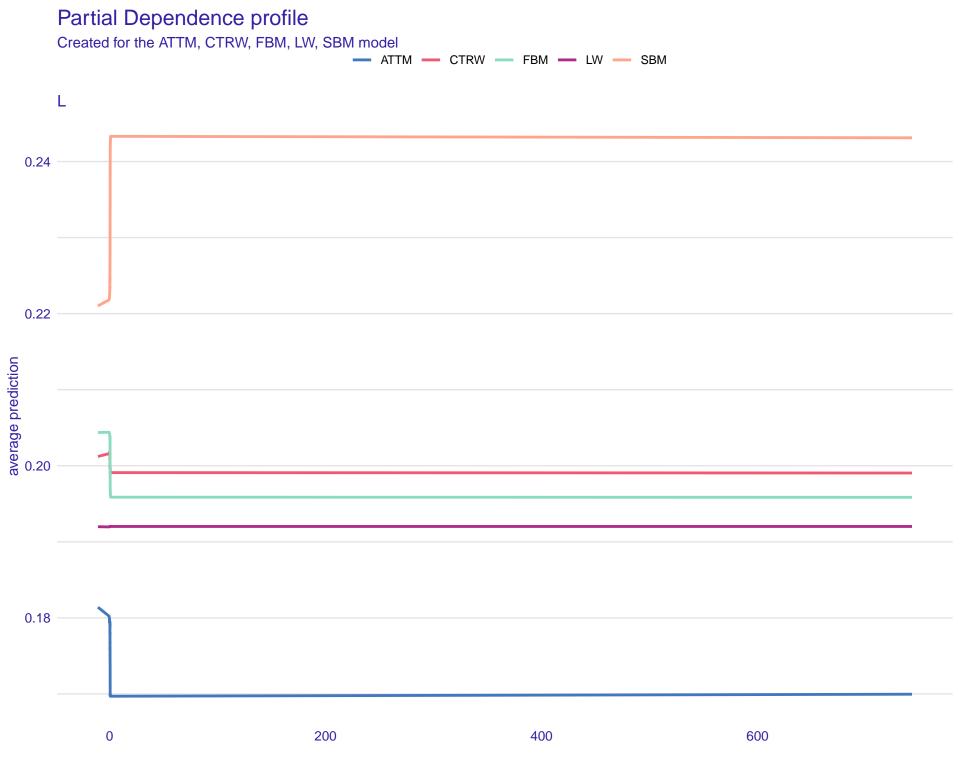
Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model - ATTM - CTRW - FBM - LW - SBM max_std_y 0.26 0.24 0.20 0.18

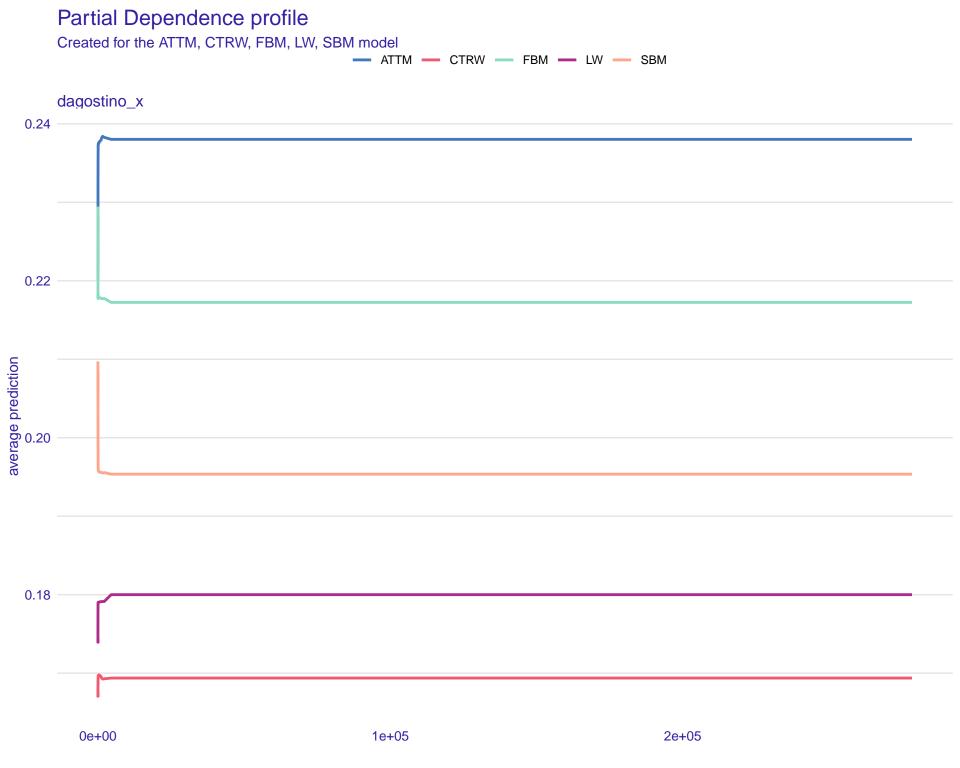
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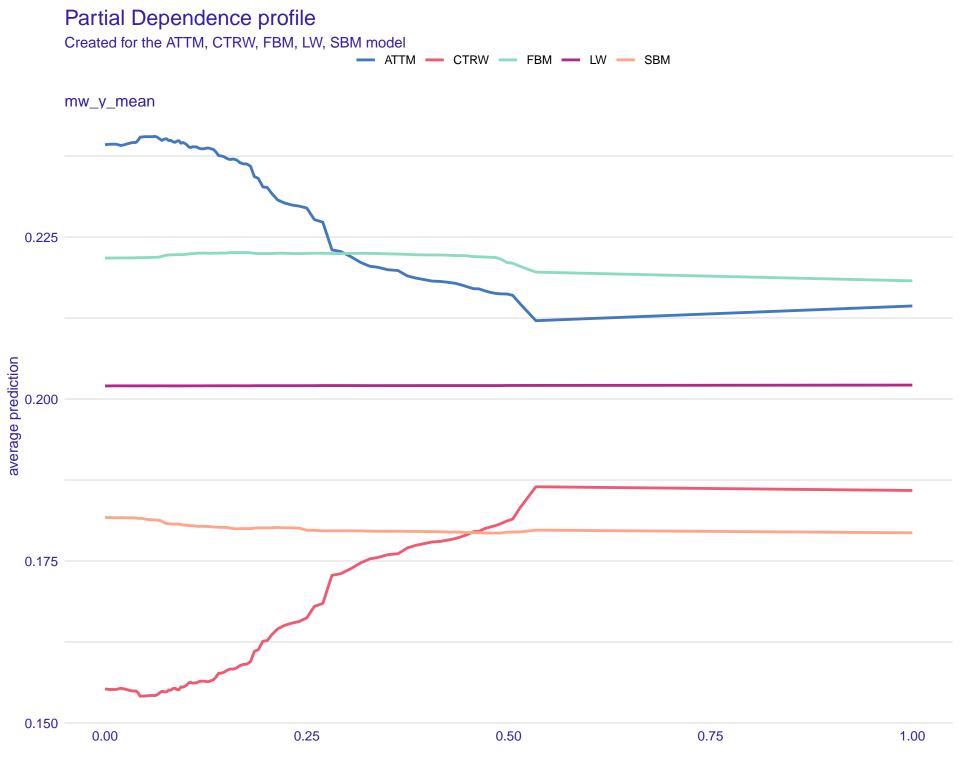
150

0

50

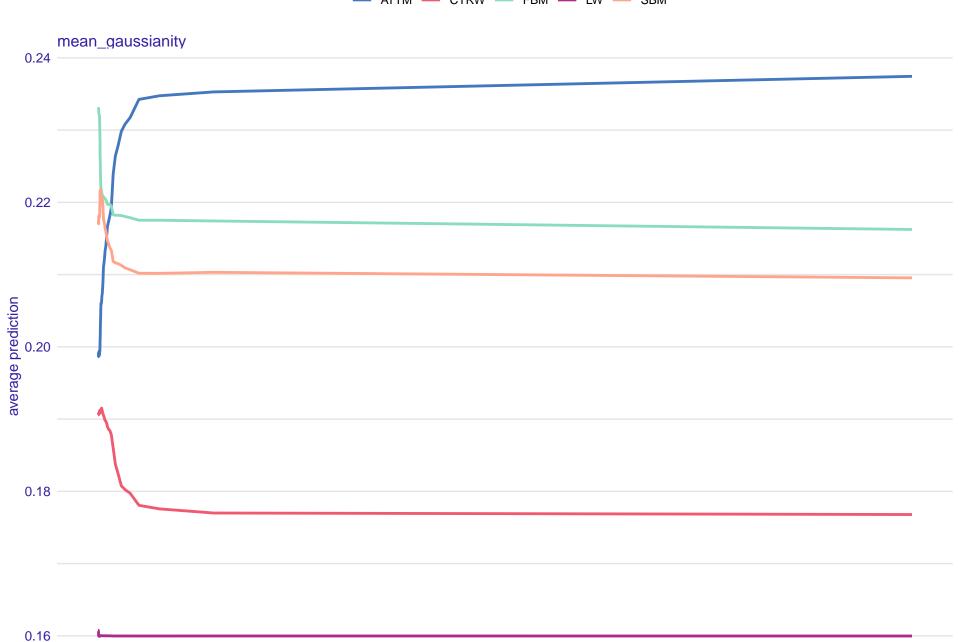






Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model





0 200 400 600

