Break Down profile **ATTM** 0.228 intercept +0.051 $mw_x_mean_10 = 0.1338$ $mw_y_mean_10 = 0.1636$ +0.051M = 0.6675-0.034 $max_std_y = 3.429$ -0.021mw_y_mean = 0.07722 +0.012 $max_std_x = 3.3$ -0.028 mean_gaussianity = 0.7563 -0.037 L = 0.2309+0.023-0.033dagostino_y = 11.16 -0.053 $ksstat_chi2 = 0.9653$ -0.046 $max_std_change_x = 0.1993$ $dagostino_x = 7.915$ -0.039+0.024 alpha = 0.8367fractal_dimension = 3.803 +0.015D = 1.181-0.022 $alpha_n_3 = 0.7762$ +0.029alpha_n_1 = 1.149 -0.109 + all other factors +0.017 prediction 0.026 **CTRW** 0.15 intercept $mw_x_mean_10 = 0.1338$ -0.052-0.053 $mw_y_mean_10 = 0.1636$ M = 0.6675+0.001 $max_std_y = 3.429$ +0:007 $mw_y_mean = 0.07722$ -0.025 $max_std_x = 3.3$ +0.004 mean_gaussianity = 0.7563 +0.01 L = 0.2309-0.001dagostino_y = 11.16 +0.002 $ksstat_chi2 = 0.9653$ +0.035-0.016 $max_std_change_x = 0.1993$ $dagostino_x = 7.915$ -0.018alpha = 0.8367-0.002-0.034fractal_dimension = 3.803 +0 D = 1.181 $alpha_n_3 = 0.7762$ +0 +0 $alpha_n_1 = 1.149$ + all other factors -0.01 prediction 0 **FBM** 0.212 intercept $mw_x_mean_10 = 0.1338$ +0 -0.001 $mw_y_mean_10 = 0.1636$ -0.036M = 0.6675 $max_std_y = 3.429$ +0.016 $mw_y_mean = 0.07722$ -0.015 $max_std_x = 3.3$ +0.065 mean_gaussianity = 0.7563 +0 L = 0.2309+0.004 $dagostino_y = 11.16$ -0.02 $ksstat_chi2 = 0.9653$ +0.003 $max_std_change_x = 0.1993$ -0.043+0.001 $dagostino_x = 7.915$ alpha = 0.8367-0.071 fractal_dimension = 3.803 +0.016D = 1.181-0.003+0 $alpha_n_3 = 0.7762$ -0.005 $alpha_n_1 = 1.149$ + all other factors -0.122prediction 0.001 LW 0.194 intercept $mw_x_mean_10 = 0.1338$ +U $mw_y_mean_10 = 0.1636$ +0 M = 0.6675+0 -0.029 $max_std_y = 3.429$ +0.001 $mw_y_mean = 0.07722$ $max_std_x = 3.3$ -0.078mean_gaussianity = 0.7563 -0.001L = 0.2309-0.003-0.004dagostino_y = 11.16 $ksstat_chi2 = 0.9653$ -0.003 $max_std_change_x = 0.1993$ +0.005 $dagostino_x = 7.915$ -0.01-0.019alpha = 0.8367fractal_dimension = 3.803 -0.031D = 1.181-0.002 $alpha_n_3 = 0.7762$ +0 alpha_n_1 = 1.149 -0.001+ all other factors -0.02prediction 0 **SBM** 0.216 intercept +0.001 $mw_x_mean_10 = 0.1338$ $mw_y_mean_10 = 0.1636$ +0.004M = 0.6675+0.068 $max_std_y = 3.429$ +0.028 $mw_y_mean = 0.07722$ +0.027 $max_std_x = 3.3$ +0.037mean_gaussianity = 0.7563 +0.028L = 0.2309-0.024dagostino_y = 11.16 +0.055 $ksstat_chi2 = 0.9653$ +0.018 $max_std_change_x = 0.1993$ +0.1 $dagostino_x = 7.915$ +0.066alpha = 0.8367+0.068fractal_dimension = 3.803 +0.034+0.027 D = 1.181 $alpha_n_3 = 0.7762$ -0.029alpha_n_1 = 1.149 +0.115 + all other factors +0.135prediction 0.973 0.0 0.4 0.8 1.2

dma_lag_2

4000

5000

6000

7000

3000

0.005

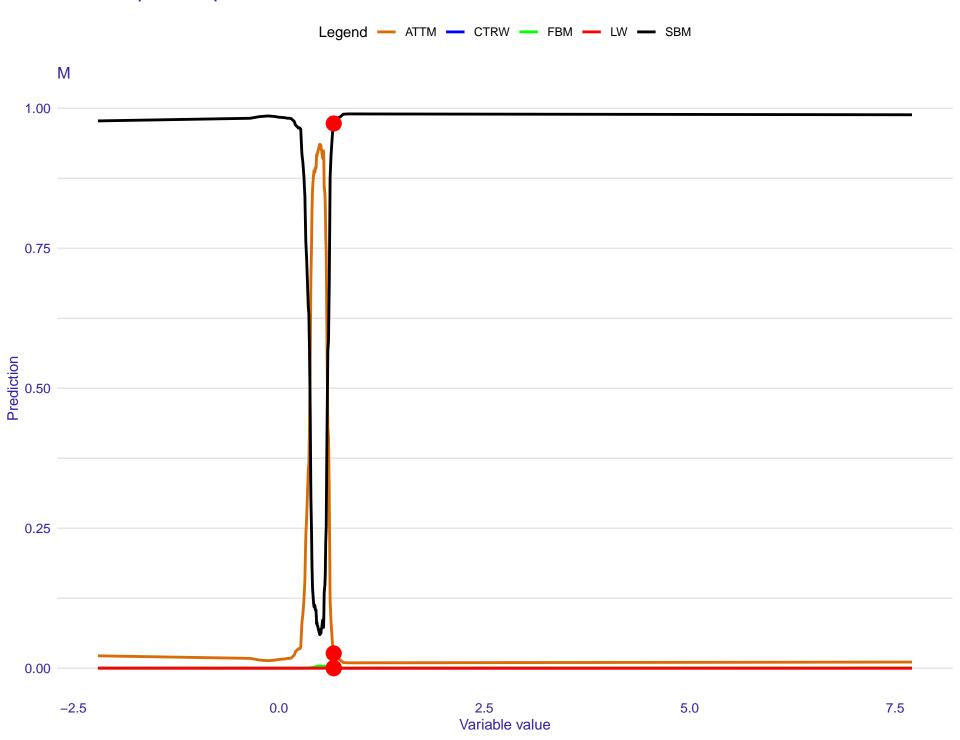
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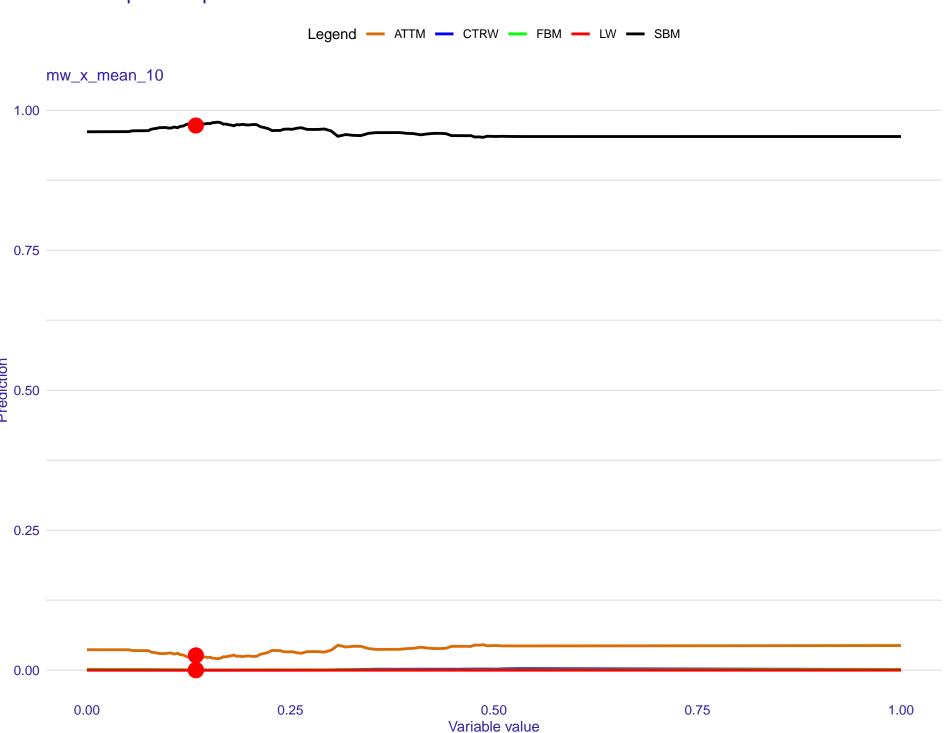
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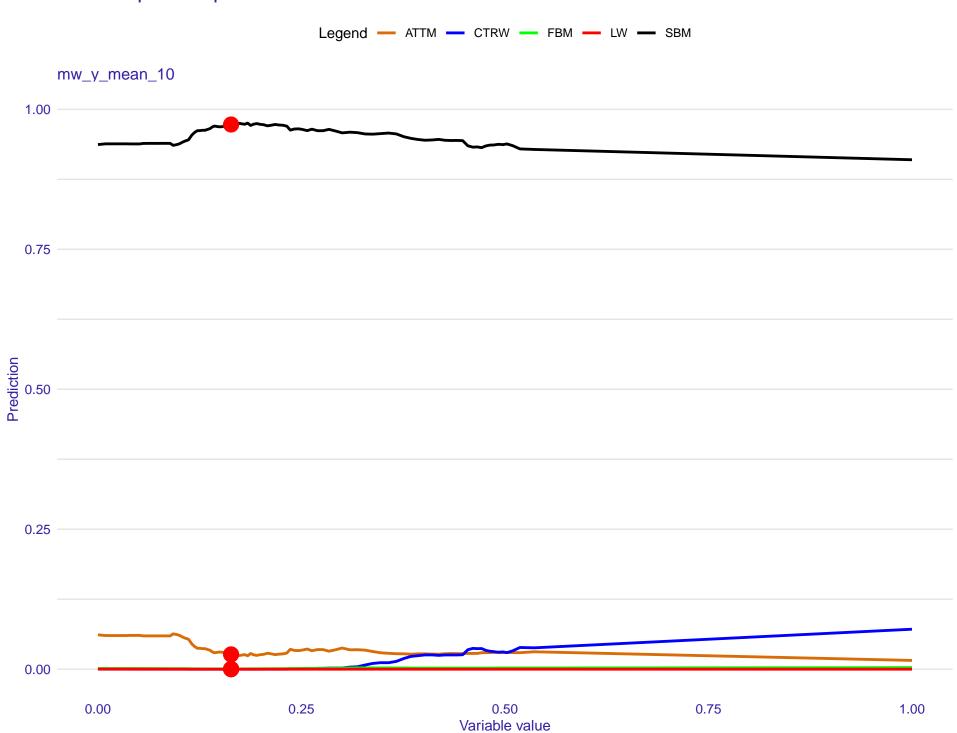
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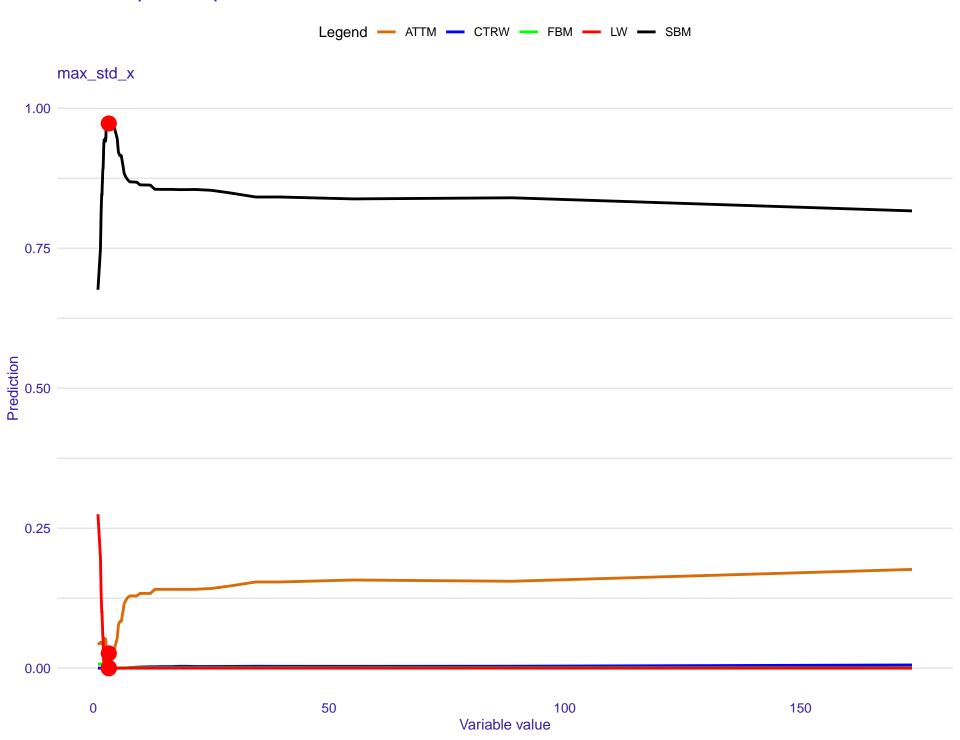
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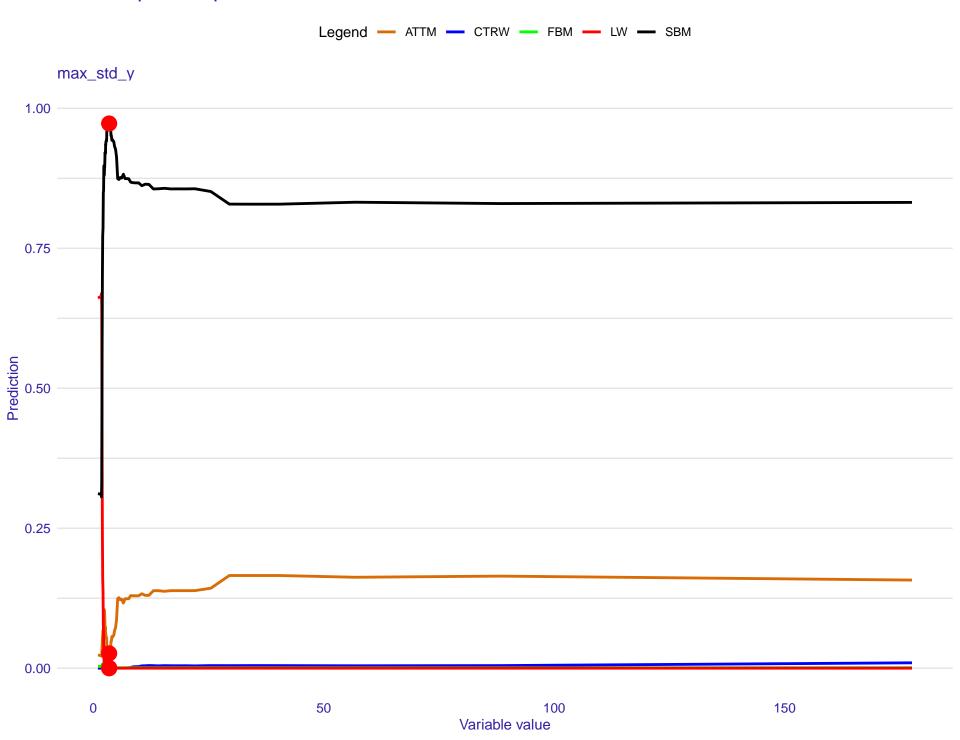
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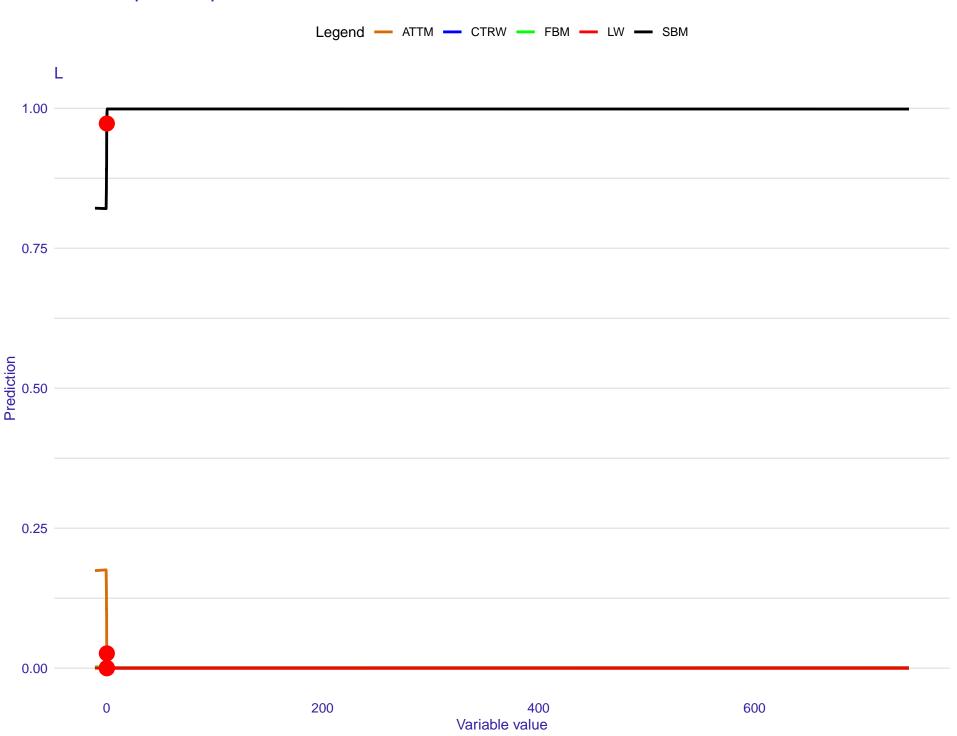




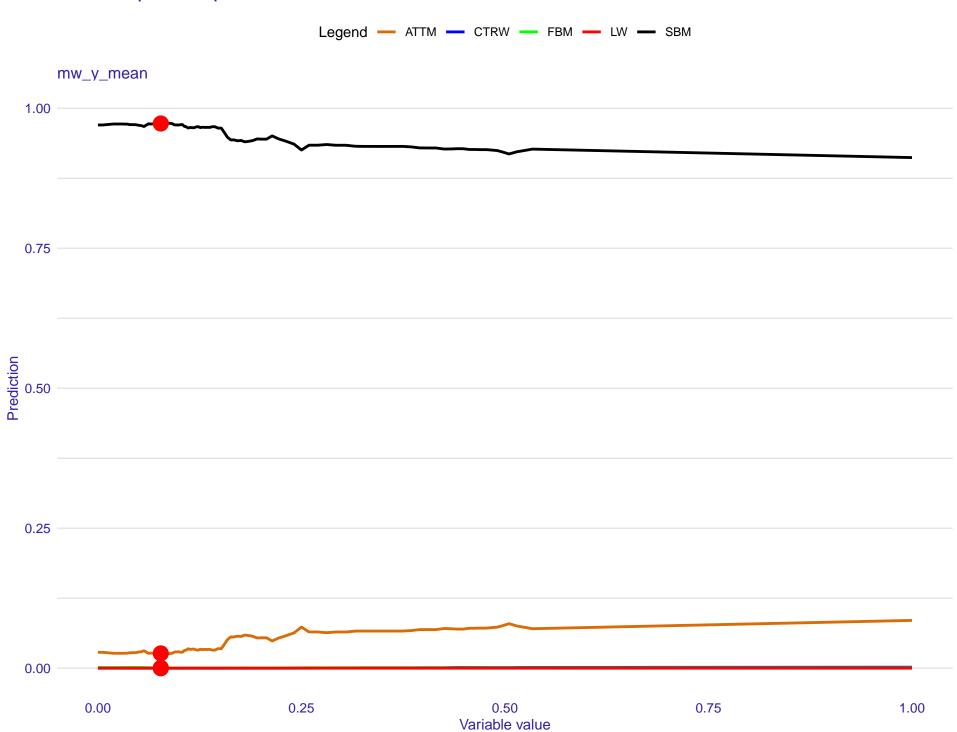


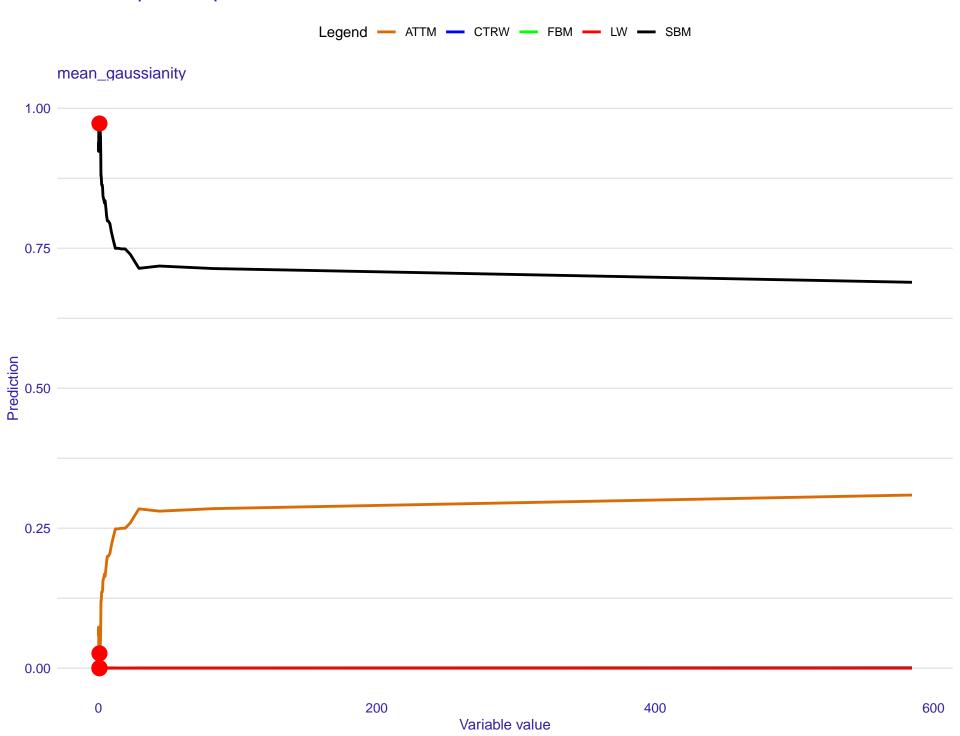


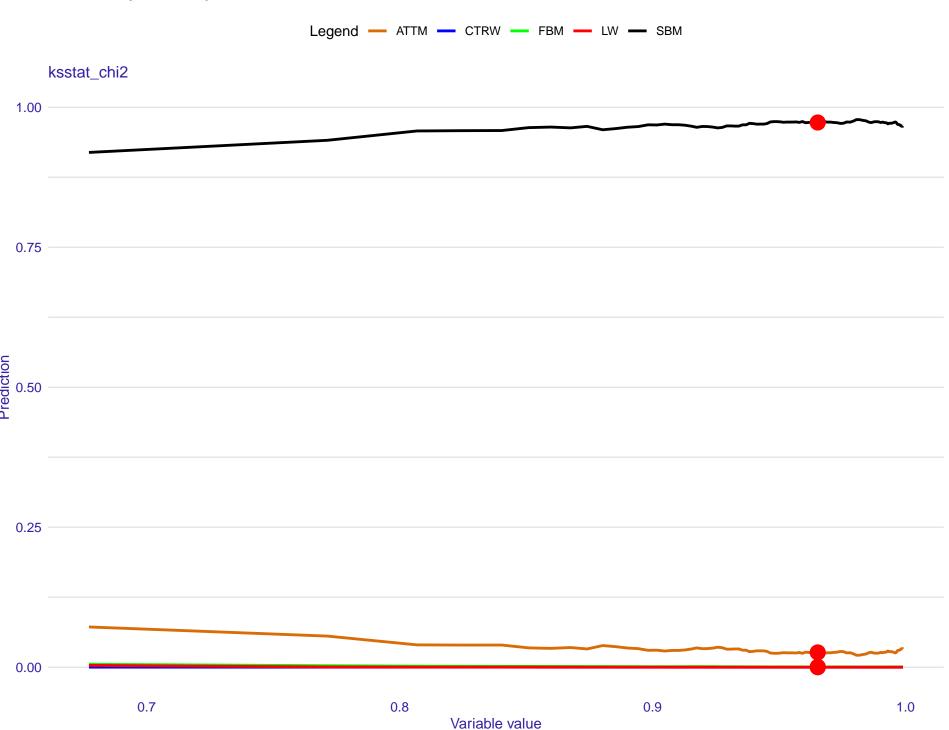


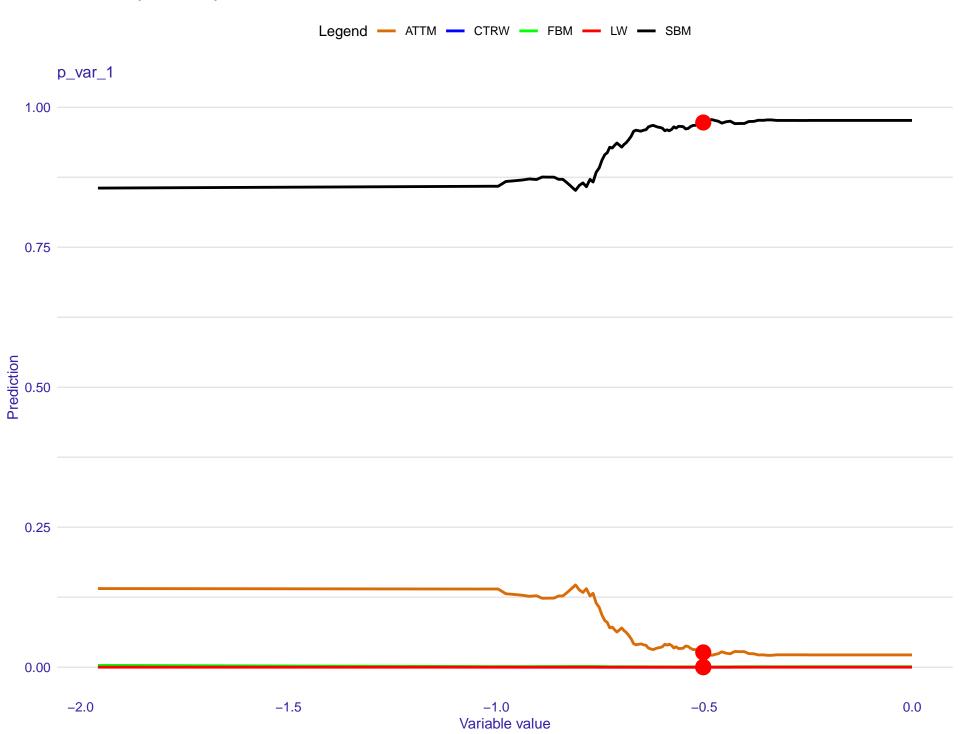












Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model - ATTM - CTRW - FBM - LW - SBM M 0.30 0.25 0.20 0.15

2.5

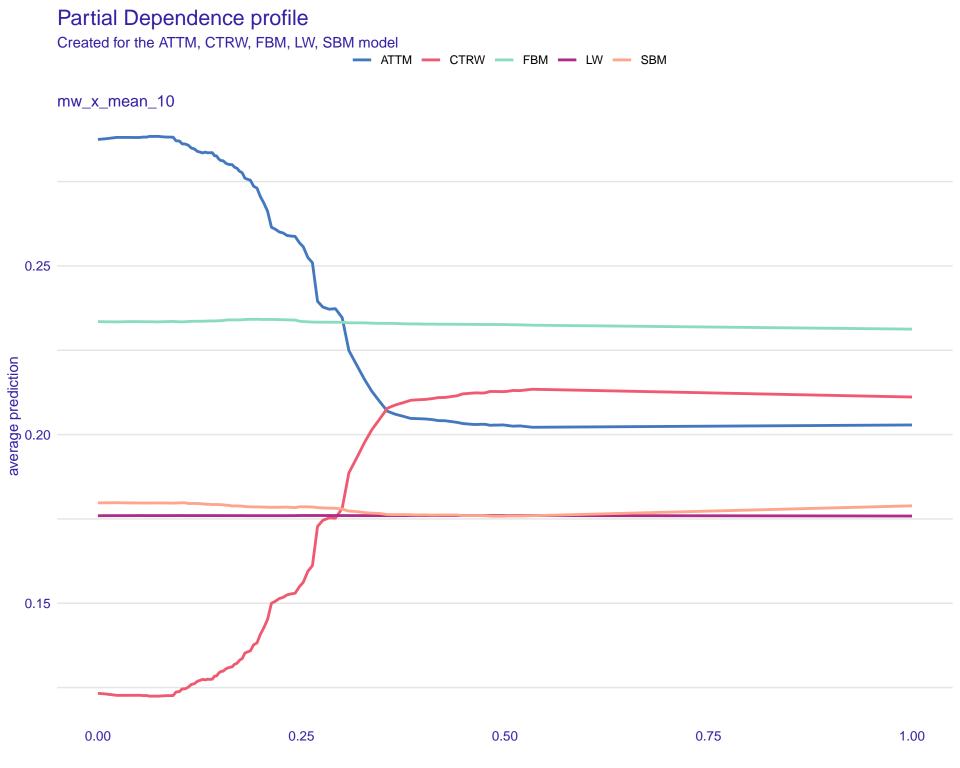
5.0

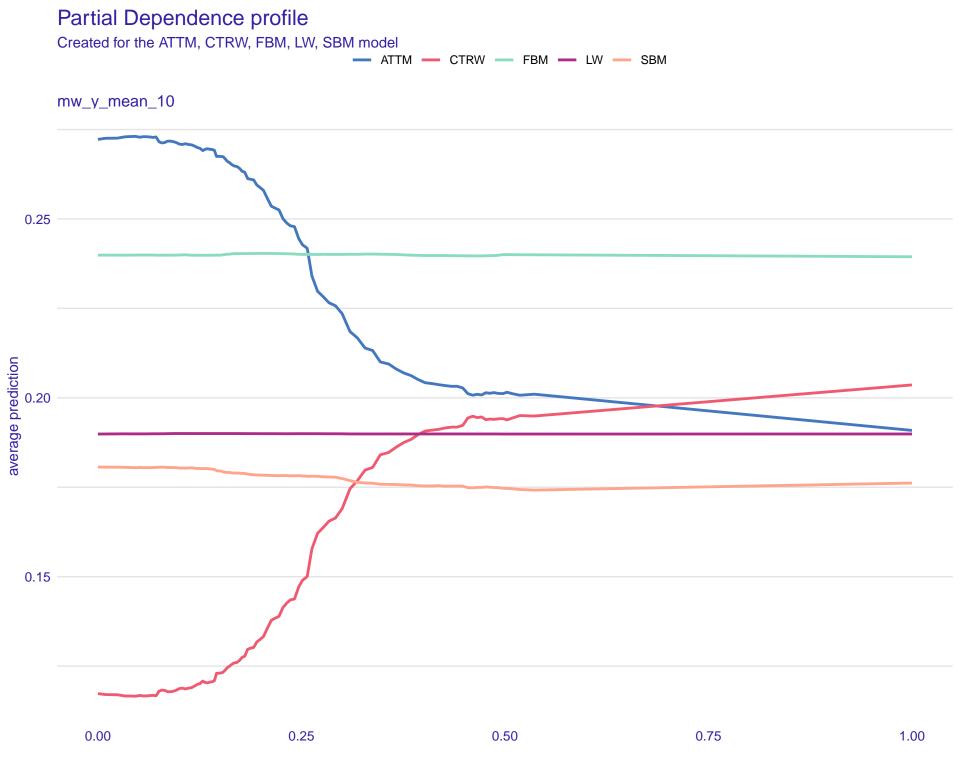
7.5

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

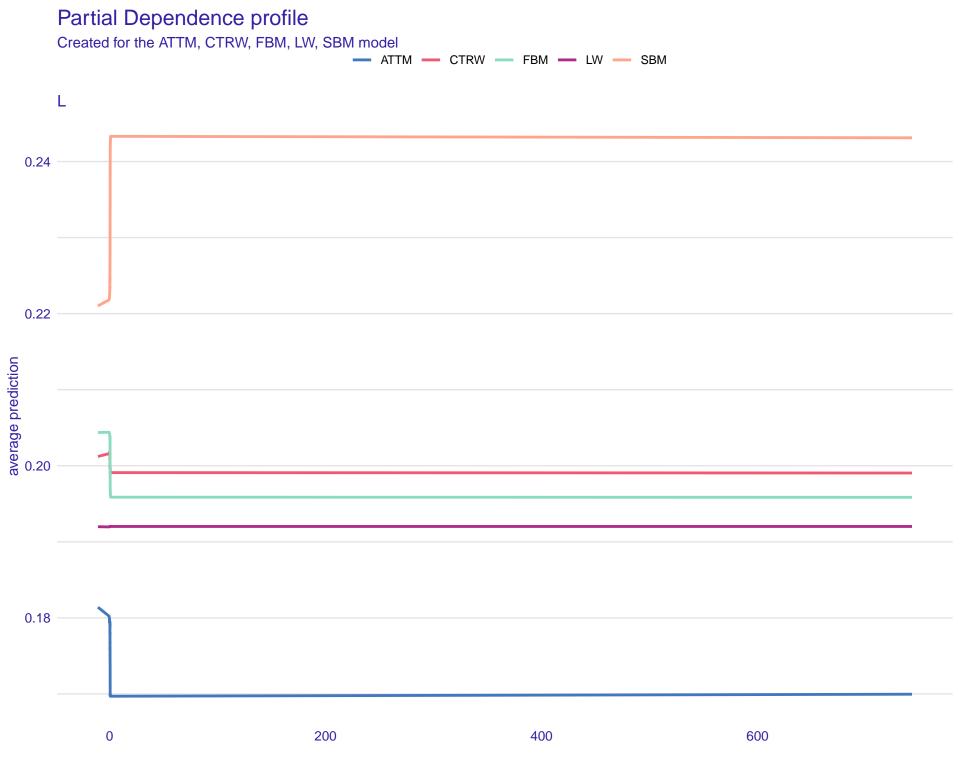
Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model - ATTM - CTRW - FBM - LW - SBM max_std_y 0.26 0.24 0.20 0.18

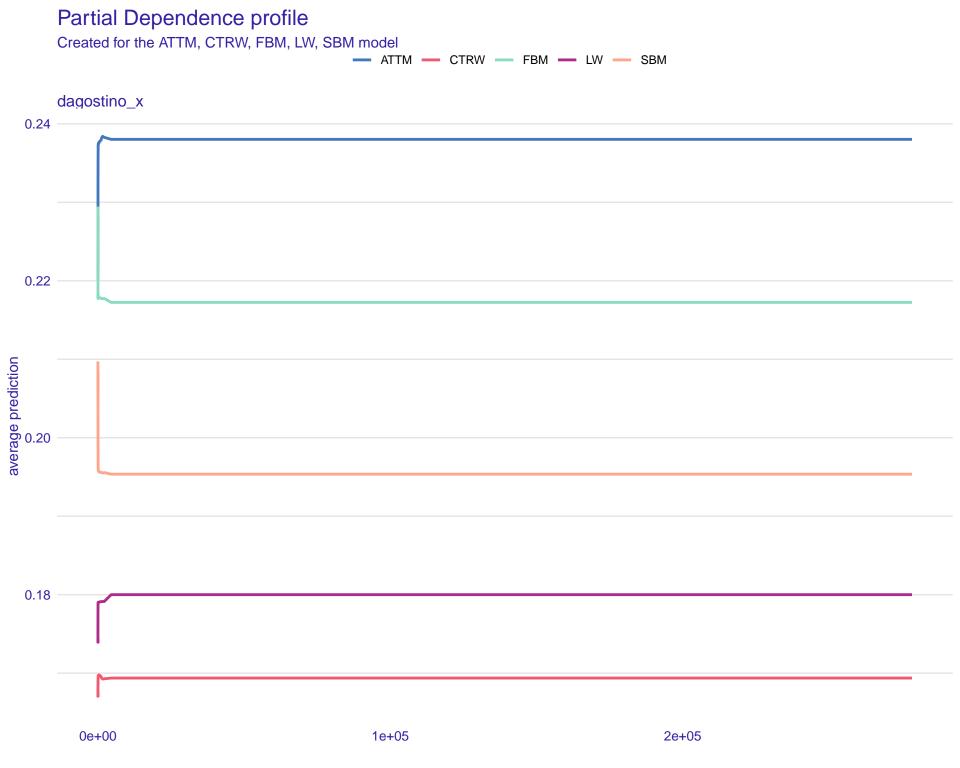
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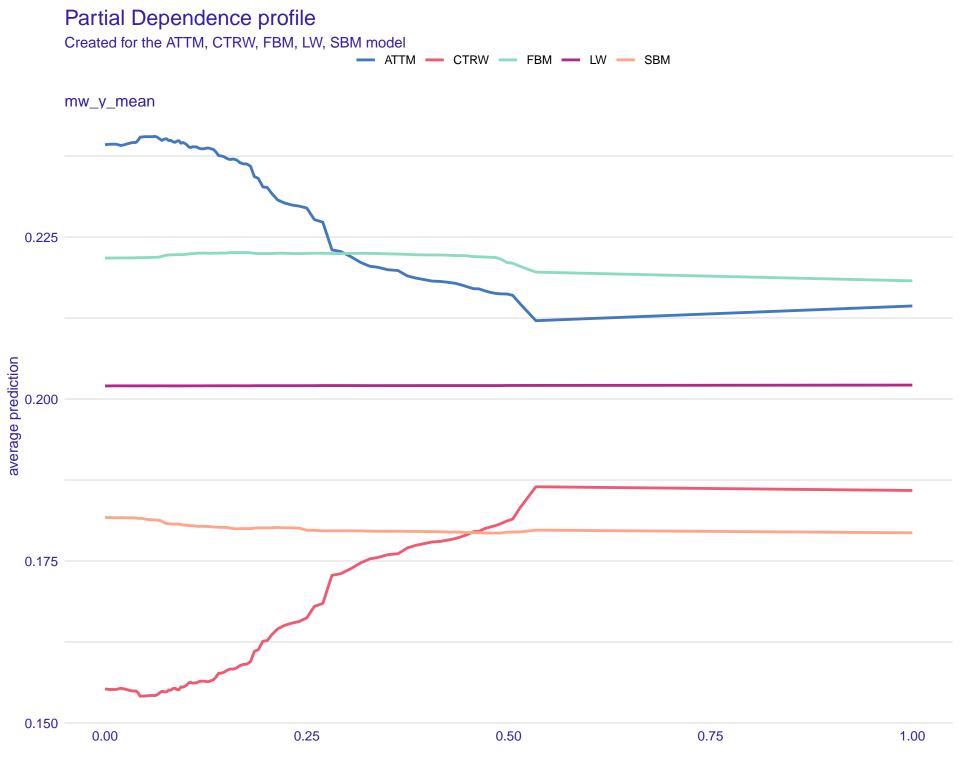
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0

50

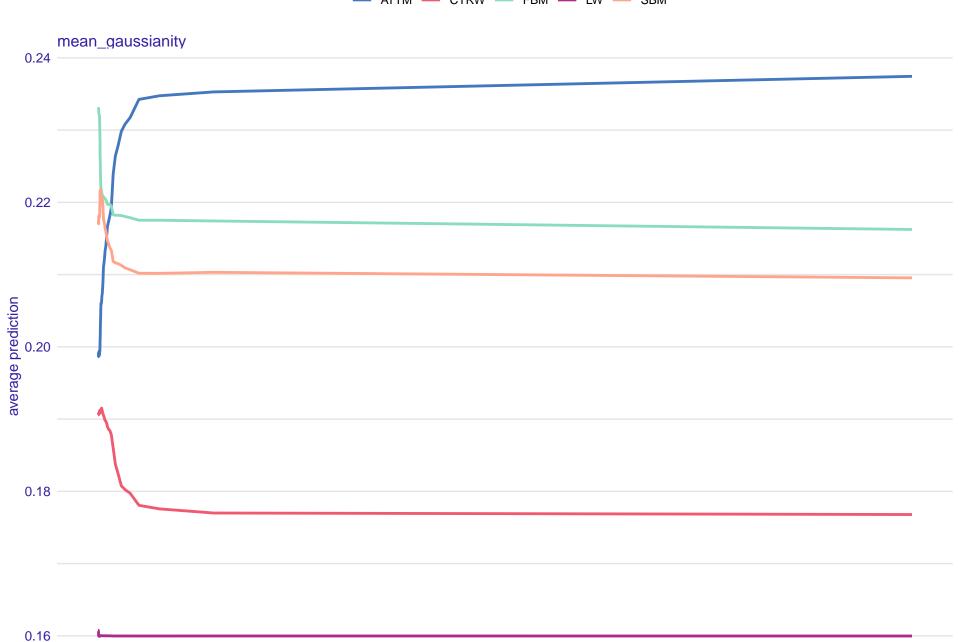






Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model





0 200 400 600

