Break Down profile **ATTM** 0.218 intercept M = 0.4569+0.046 $max_std_y = 20.41$ +0.032 $max_std_x = 24.57$ +0.095 mean_gaussianity = 12.17 +0.168 $mw_y_mean_10 = 0.4614$ -0.007 $dagostino_x = 627.2$ +0.057 $dagostino_y = 1016$ +0.039 $mw_x_mean_10 = 0.4871$ -0.213 $p_var_1 = -0.8372$ +0.139fractal_dimension = 1.95 +0.017 $ksstat_chi2 = 0.9975$ +0.16 $vac_{lag_1} = -0.3659$ -0.025+0.025 max_std_change_y = 2.867 $mw_y_mean = 0.4779$ -0.233 $max_std_change_x = 1.459$ +0.024 $mw_x_mean = 0.4635$ -0.425-0.031 $mw_y_std = 0.4635$ 0.076 + all other factors prediction 0.012 **CTRW** 0.22 intercept M = 0.4569+0.002 +0.002 $max_std_y = 20.41$ $max_std_x = 24.57$ +0.008 mean_gaussianity = 12.17 -0.022+0.047 $mw_y_mean_10 = 0.4614$ $dagostino_x = 627.2$ -0.008dagostino_y = 1016 -0.016+0.241 $mw_x_mean_10 = 0.4871$ $p_var_1 = -0.8372$ -0.11+0.014 fractal_dimension = 1.95 $ksstat_chi2 = 0.9975$ -0.157+0.018 $vac_{lag_1} = -0.3659$ -0.013 $max_std_change_y = 2.867$ $mw_y_mean = 0.4779$ +0.235 $max_std_change_x = 1.459$ -0.016 $mw_x_mean = 0.4635$ +0.426+0.031 $mw_y_std = 0.4635$ + all other factors +0.085prediction 0.988 **FBM** 0.172 intercept M = 0.4569+0.004+0.017 $max_std_y = 20.41$ $max_std_x = 24.57$ +0.05mean_gaussianity = 12.17 -0.099-0.032 $mw_y_mean_10 = 0.4614$ -0.033 $dagostino_x = 627.2$ -0.023 $dagostino_y = 1016$ -0.025 $mw_x_mean_10 = 0.4871$ $p_var_1 = -0.8372$ -0.005fractal_dimension = 1.95 -0.008-0.003 $ksstat_chi2 = 0.9975$ $vac_{lag_1} = -0.3659$ +0.005 $max_std_change_y = 2.867$ -0.007 $mw_y_mean = 0.4779$ -0.001 $max_std_change_x = 1.459$ -0.002 $mw_x_mean = 0.4635$ +0 $mw_y_std = 0.4635$ +0 -0.009+ all other factors 0 prediction LW 0.218 intercept M = 0.4569+u $max_std_y = 20.41$ -0.037 $max_std_x = 24.57$ -0.112 mean_gaussianity = 12.17 -0.005 $mw_y_mean_10 = 0.4614$ -0.006 $dagostino_x = 627.2$ +0 $dagostino_y = 1016$ +0.003 $mw_x_mean_10 = 0.4871$ -0.004-0.024 $p_var_1 = -0.8372$ fractal_dimension = 1.95 -0.022 $ksstat_chi2 = 0.9975$ +0 $vac_{lag_1} = -0.3659$ +0.002 max_std_change_y = 2.867 -0.006 $mw_y_mean = 0.4779$ +0 $max_std_change_x = 1.459$ -0.005 $mw_x_mean = 0.4635$ +0 $mw_y_std = 0.4635$ +0 -0.003+ all other factors prediction 0 SBM intercept 0.172 M = 0.4569-0.052 $max_std_y = 20.41$ -0.013 $max_std_x = 24.57$ -0.041 -0.042mean_gaussianity = 12.17 $mw_y_mean_10 = 0.4614$ -0.003 $dagostino_x = 627.2$ -0.017 $dagostino_y = 1016$ -0.003 $mw_x_mean_10 = 0.4871$ +0.001 $p_var_1 = -0.8372$ +0 fractal_dimension = 1.95 -0.001 $ksstat_chi2 = 0.9975$ +0 $vac_{lag_1} = -0.3659$ +0.001 $max_std_change_y = 2.867$ +0 $mw_y_mean = 0.4779$ -0.002 $max_std_change_x = 1.459$ -0.002 $mw_x_mean = 0.4635$ -0.001 $mw_y_std = 0.4635$ +0 + all other factors +0.002 prediction 0 0.8 1.2 0.0 0.4

dma_lag_2

8k

6k

12k

14k

10k

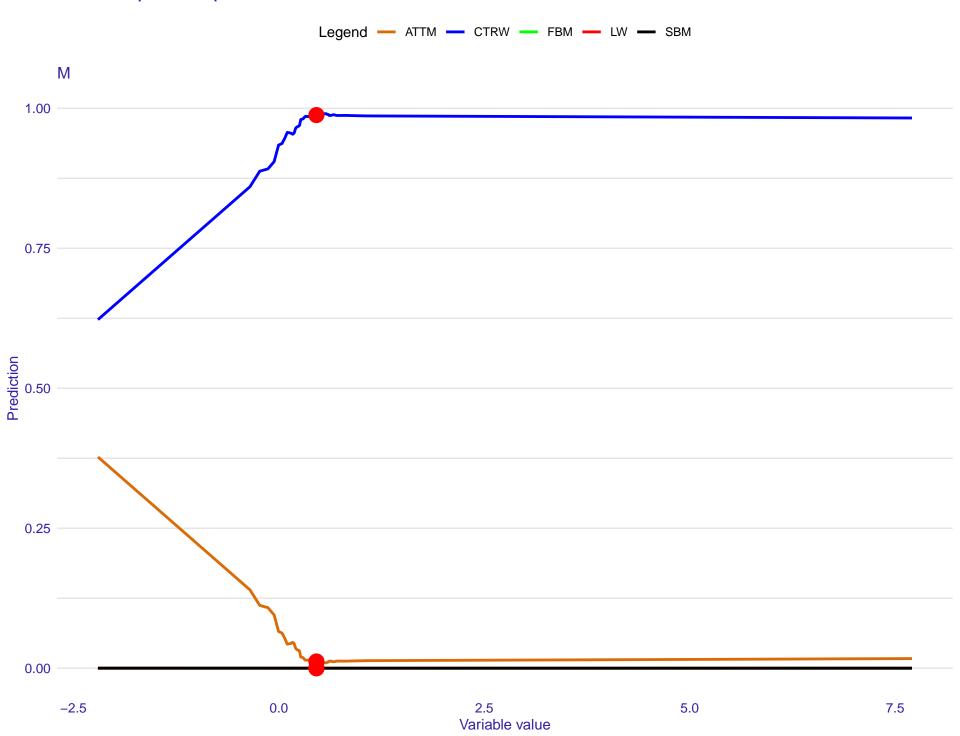
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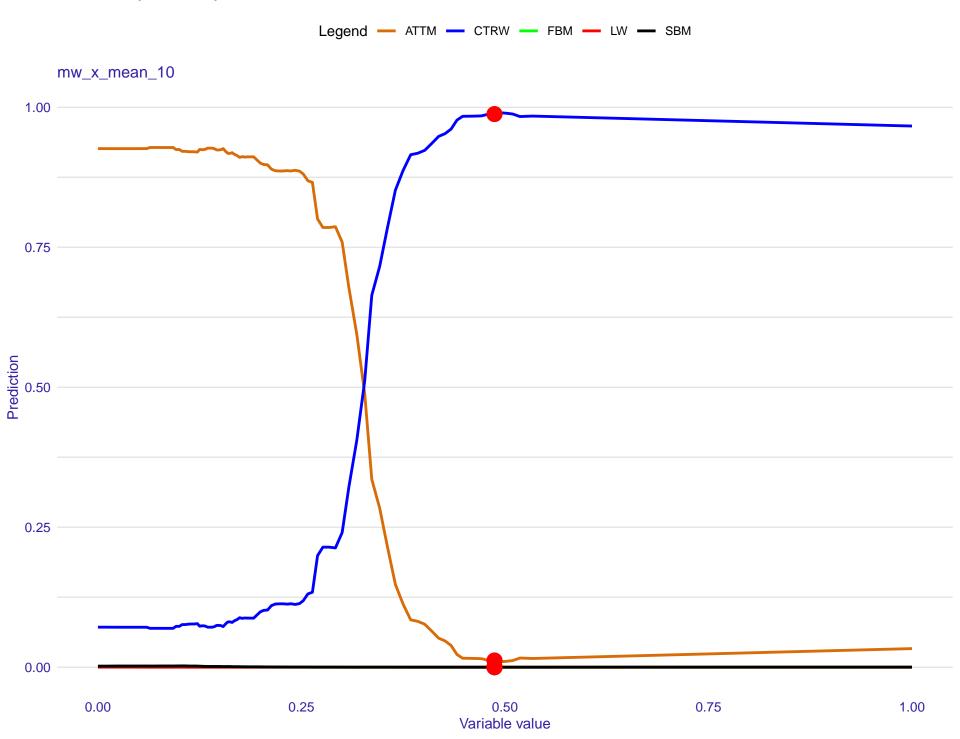
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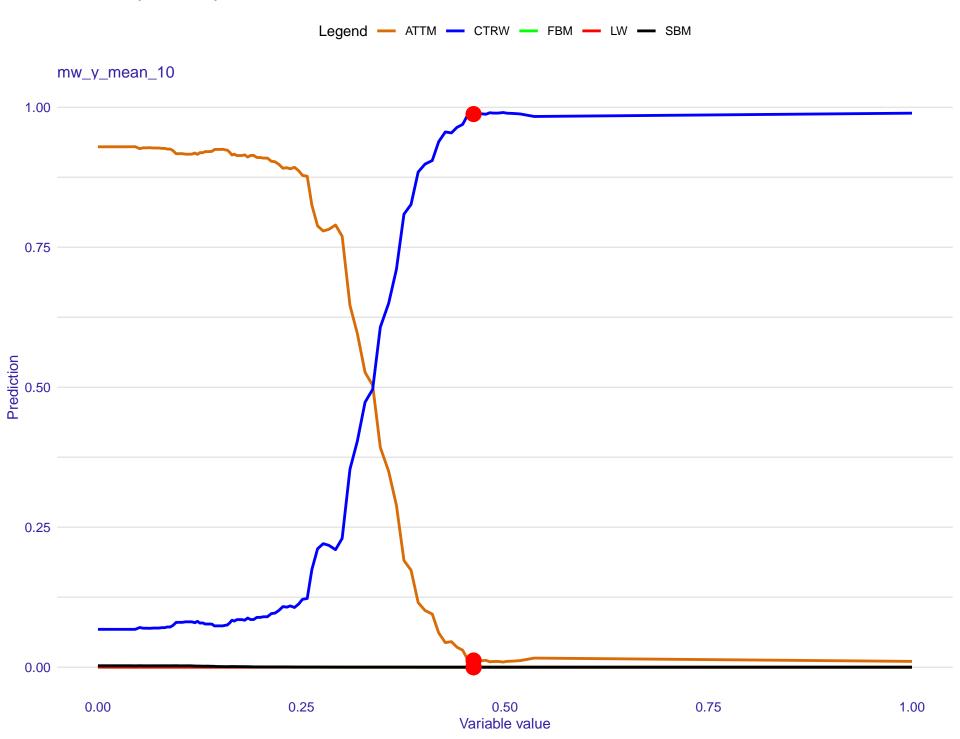
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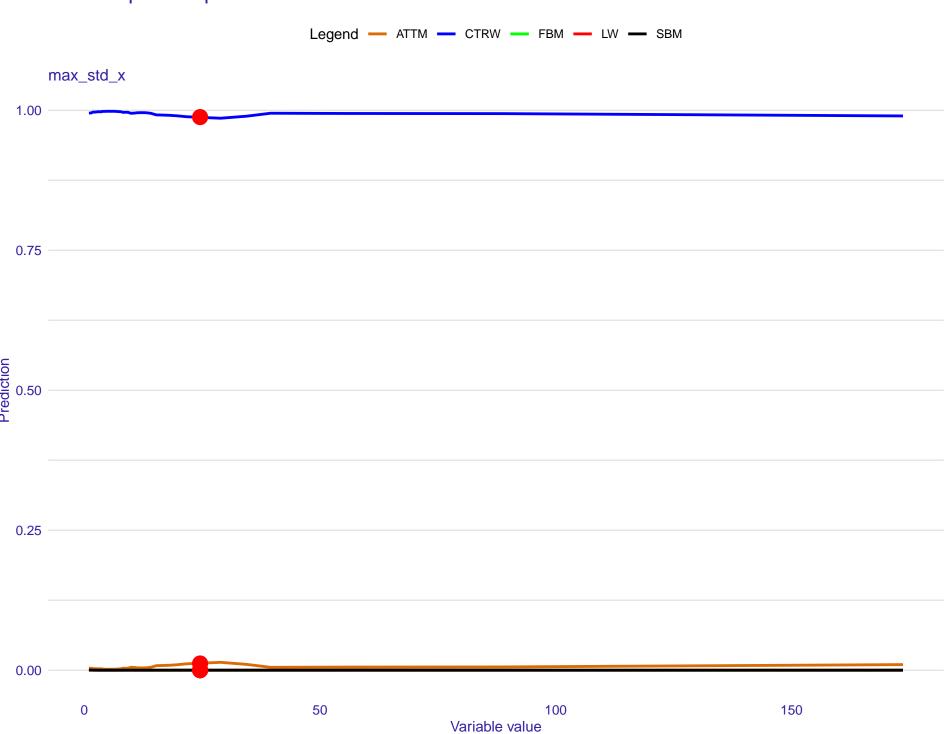
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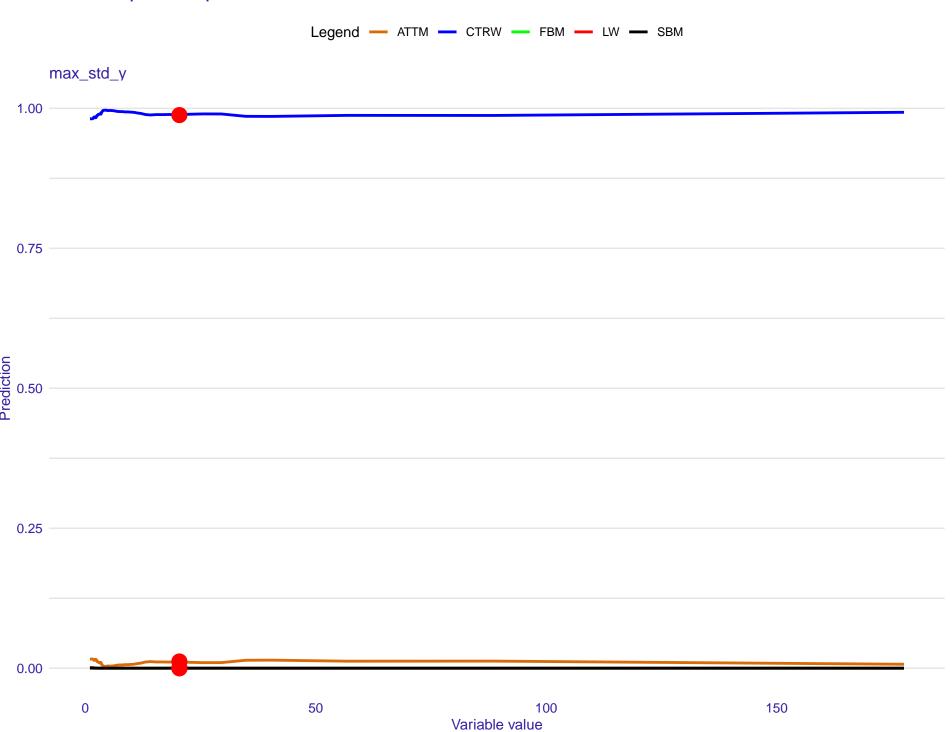
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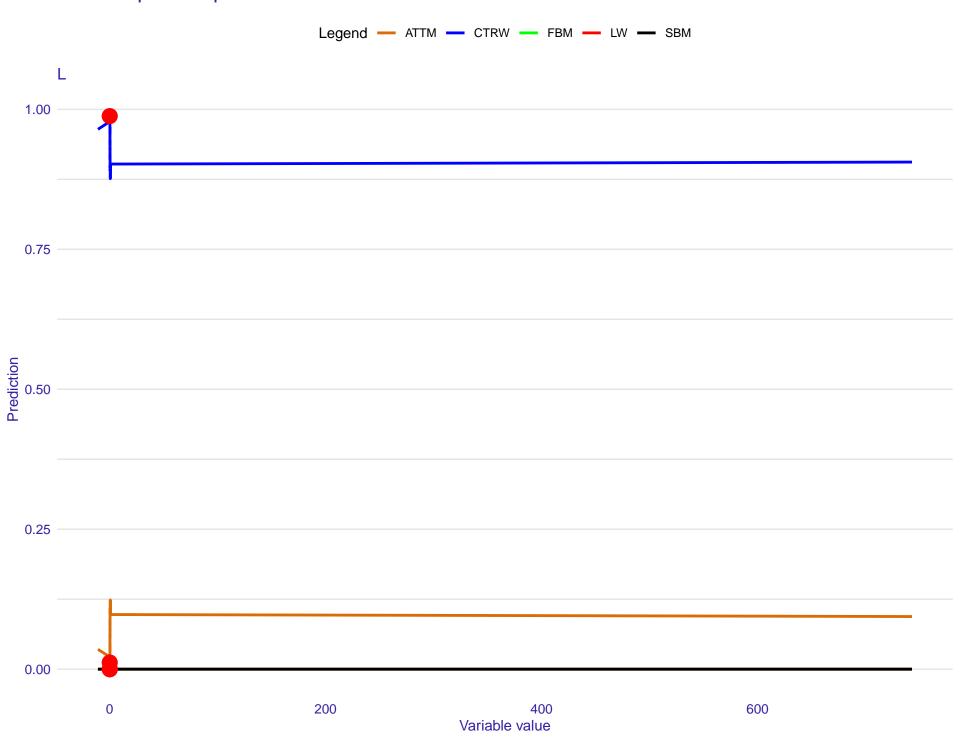




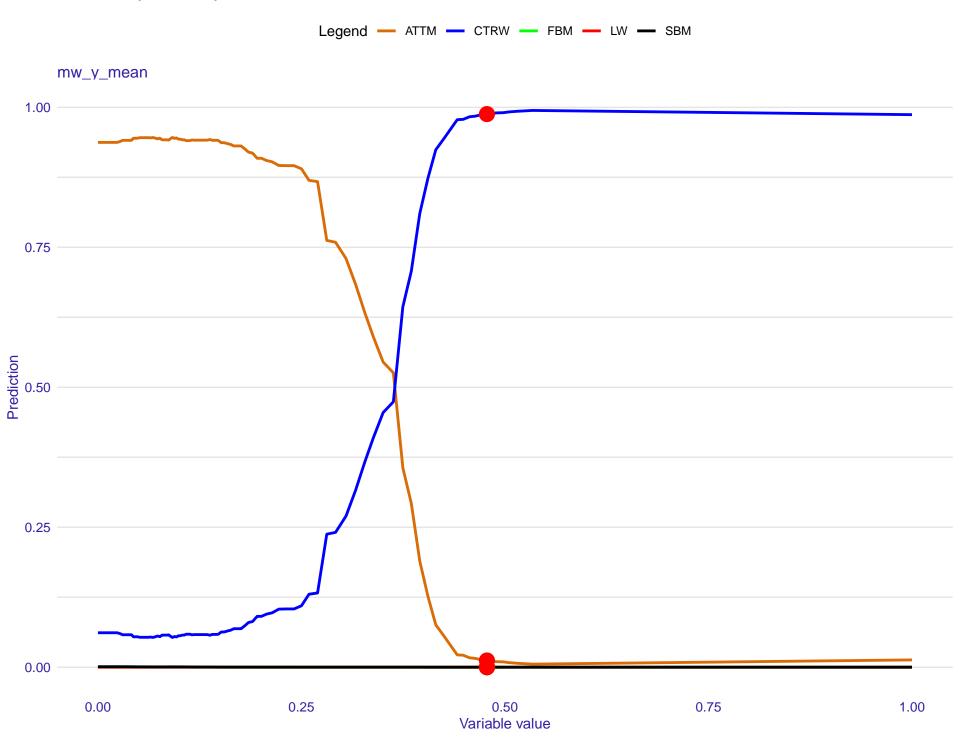


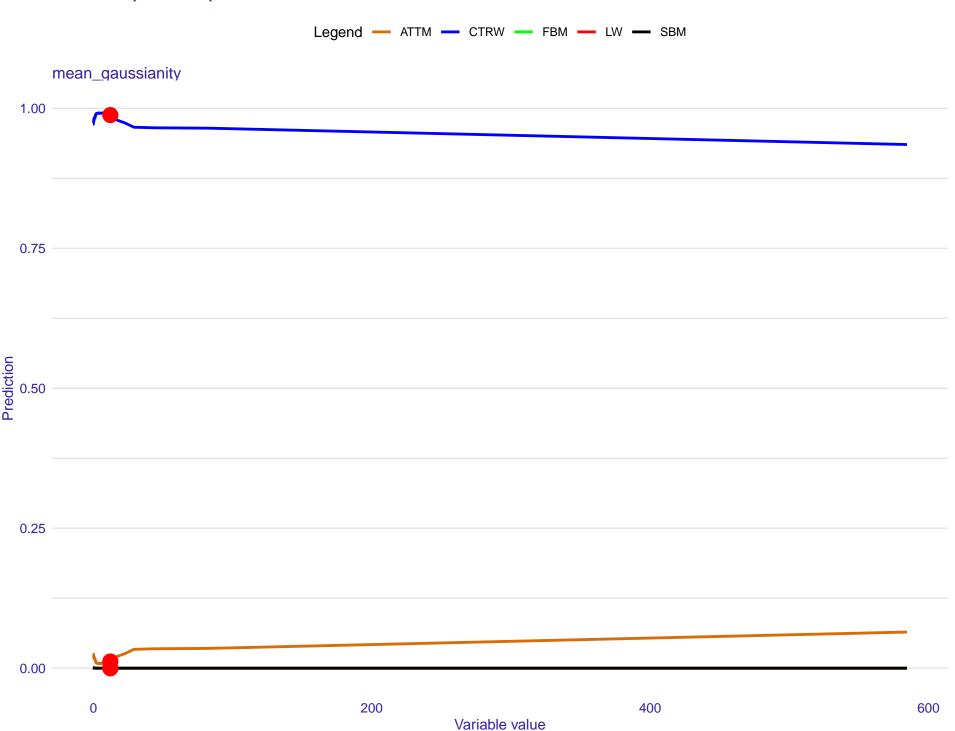






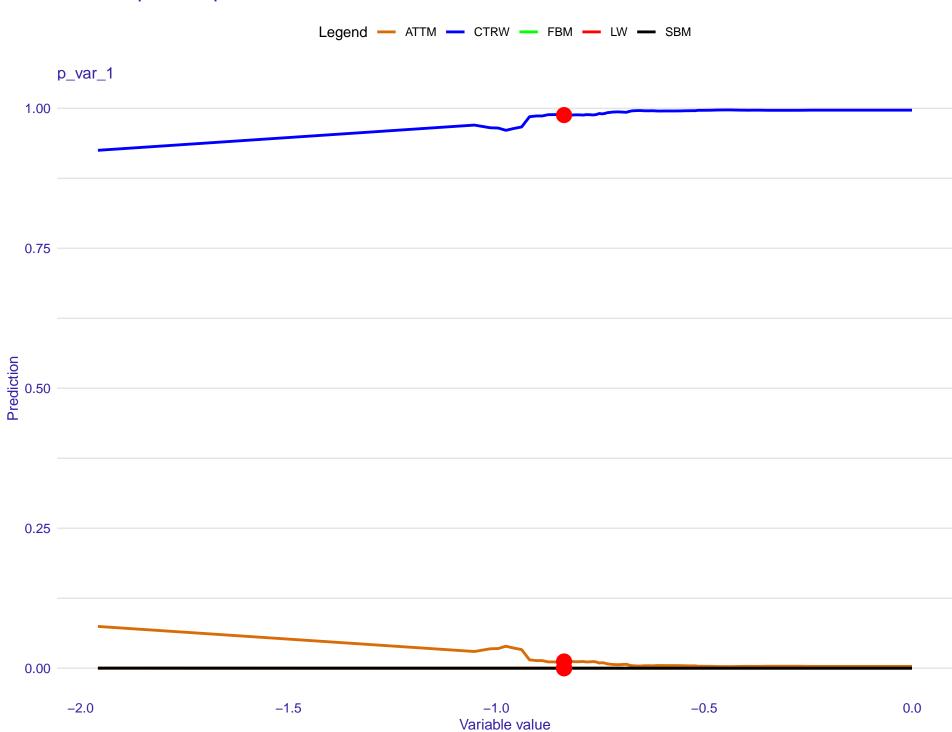
Ceteris-paribus profile Legend — ATTM — CTRW — FBM — LW — SBM dagostino_x 1.00 0.75 0.25 0.00 0e+00 1e+05 2e+05 Variable value

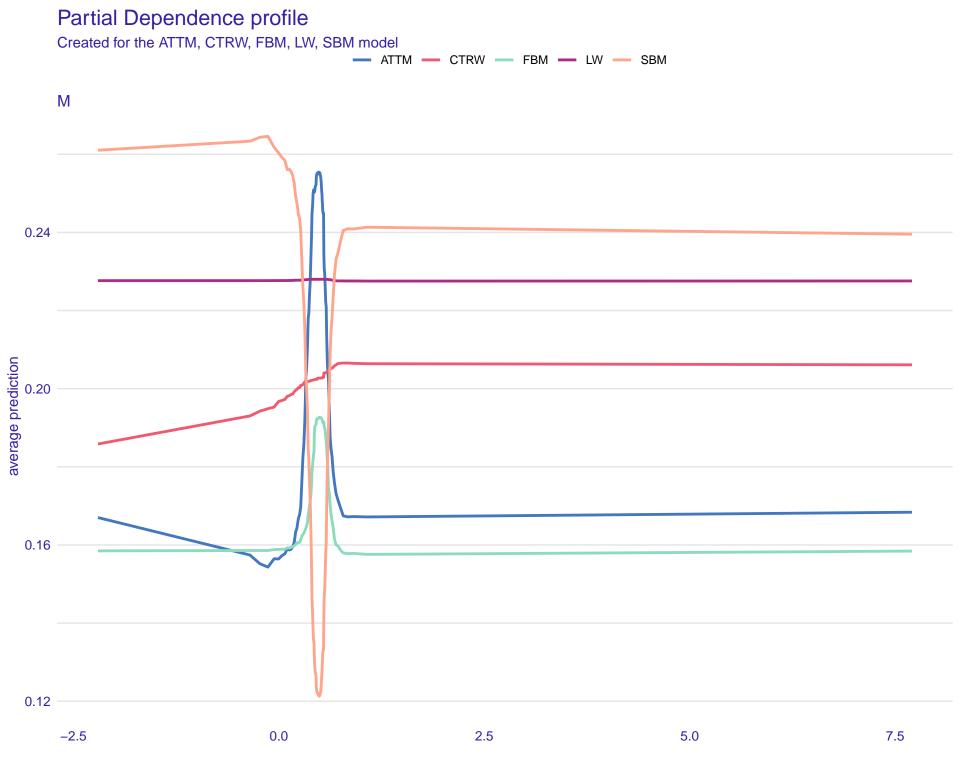


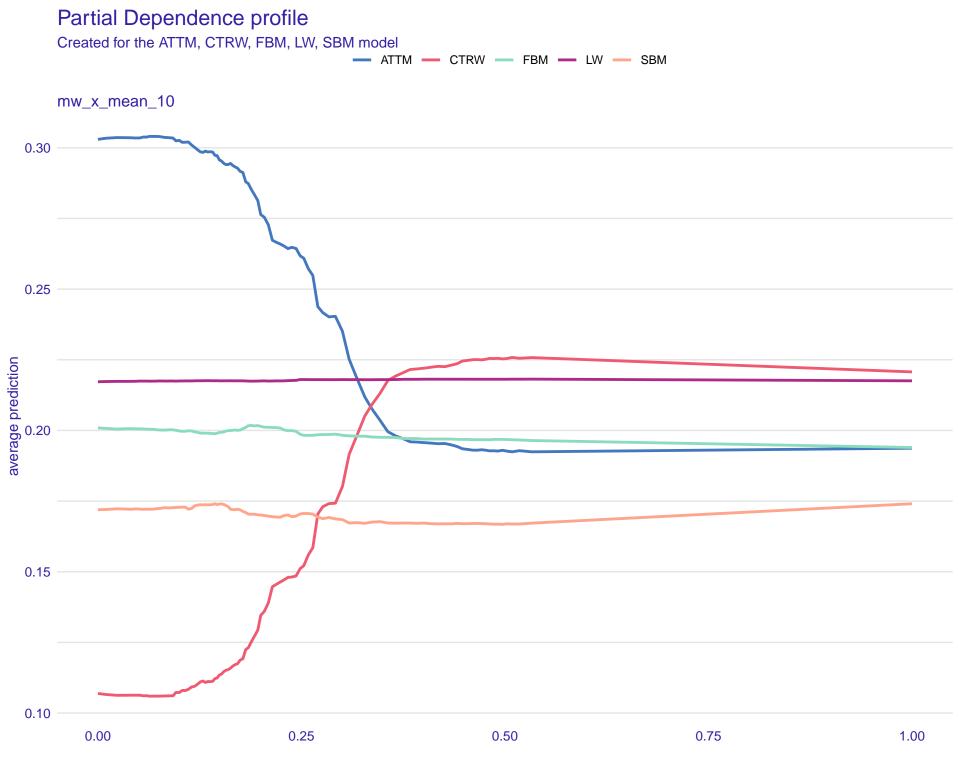


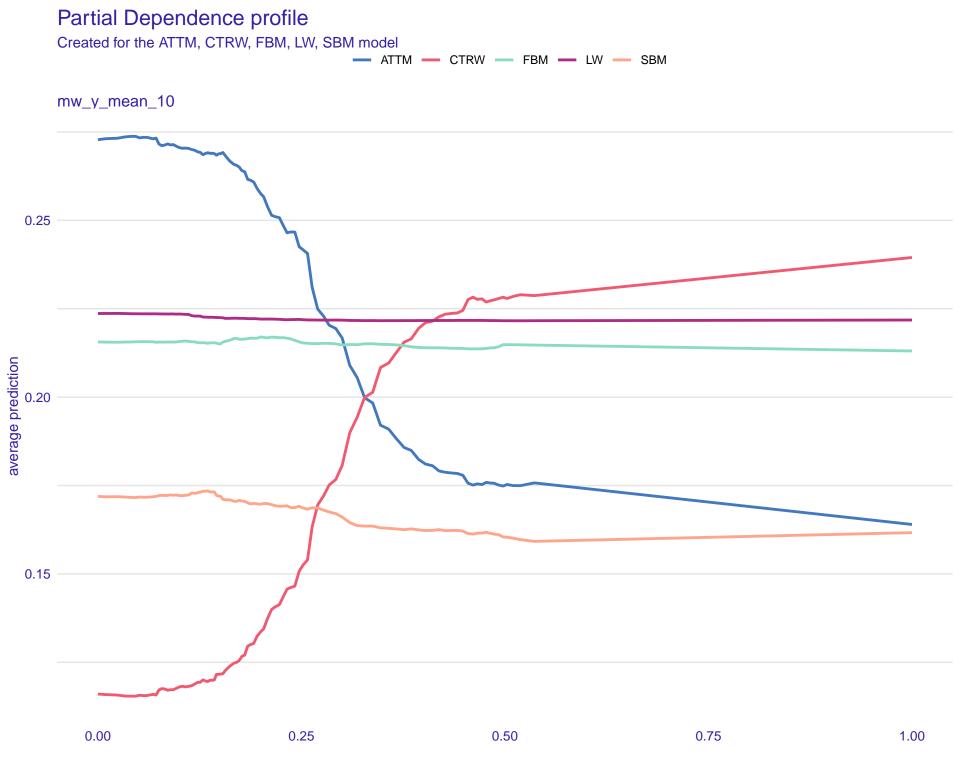
Ceteris-paribus profile Legend — ATTM — CTRW — FBM — LW — SBM ksstat_chi2 1.00 0.75 0.25 0.00 8.0 0.7 0.9 1.0

Variable value





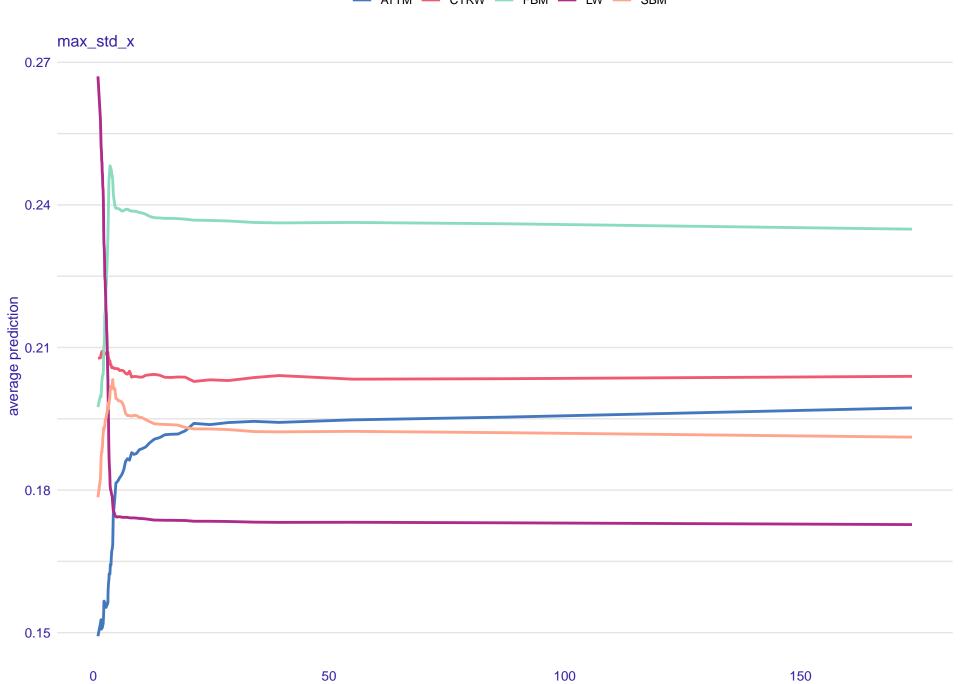


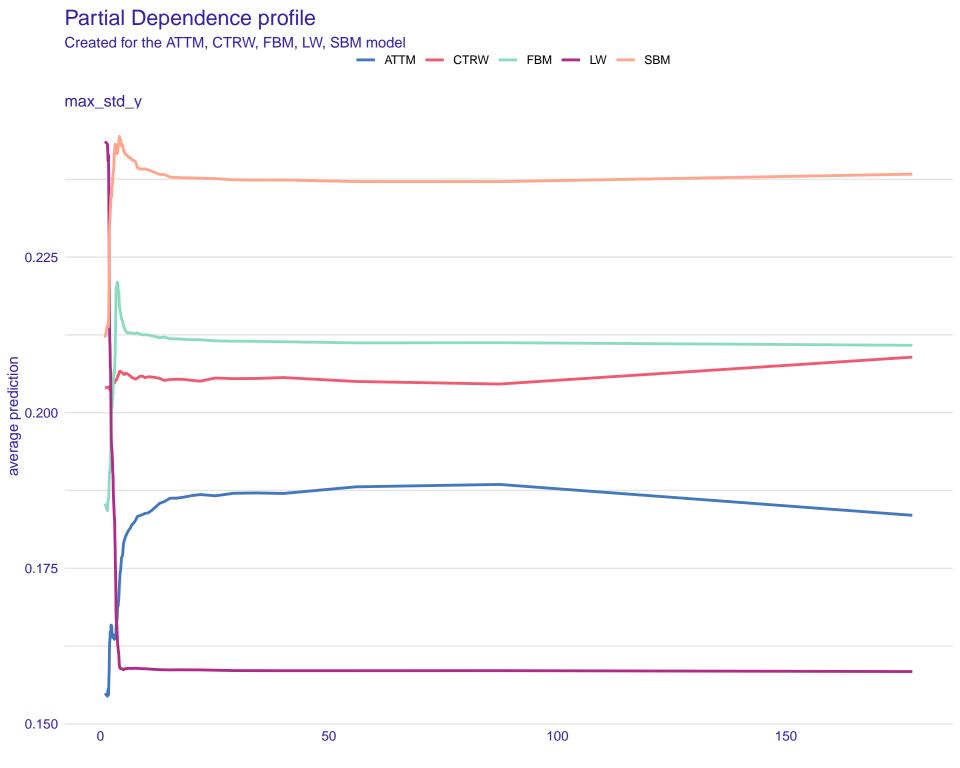


Partial Dependence profile

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

