Break Down profile **ATTM** 0.206 intercept +0.049 $mw_x_mean_10 = 0.2012$ $mw_y_mean_10 = 0.2546$ +0.044 -0.019 $max_std_y = 3.051$ -0.014 $dagostino_y = 0.07062$ $p_var_1 = -0.7484$ +0.045 $dagostino_x = 3.072$ -0.092alpha = 0.7518+0.066 $max_std_change_x = 0.4121$ +0.025fractal_dimension = 4.97 -0.036-0.048 $vac_{ag_1} = -0.3532$ $alpha_n_1 = 0.7442$ -0.039D = 0.09997-0.041 $vac_{lag_2} = -0.02972$ ÷0.015 $mw_y_std_10 = 0.4271$ +0.015 max_std_change_y = 0.3564 $\div 0.008$ $mw_y_std = 0.3795$ -0.031-0.028 $p_var_3 = -0.273$ + all other factors -0.0560.024 prediction **CTRW** 0.156 intercept $mw_x_{mean_10} = 0.2012$ -0.05 $mw_y_mean_10 = 0.2546$ -0.049 +0:004 $max_std_y = 3.051$ -0.023 $dagostino_y = 0.07062$ -0.011 $p_var_1 = -0.7484$ +0.001 $dagostino_x = 3.072$ -0.002alpha = 0.7518 $max_std_change_x = 0.4121$ -0.006-0.017 $fractal_dimension = 4.97$ +0 $vac_{lag_1} = -0.3532$ +0 $alpha_n_1 = 0.7442$ D = 0.09997+0 $vac_{lag_2} = -0.02972$ +0 $mw_y_std_10 = 0.4271$ +0 max_std_change_y = 0.3564 -0.001 $mw_y_std = 0.3795$ +0 +0 $p_var_3 = -0.273$ -0.003+ all other factors prediction 0 **FBM** 0.22 intercept $mw_x_mean_10 = 0.2012$ +0 +0.004 $mw_y_mean_10 = 0.2546$ +0.034 $max_std_y = 3.051$ $dagostino_y = 0.07062$ +0.043 $p_var_1 = -0.7484$ -0.006 +0.047 $dagostino_x = 3.072$ -0.103 alpha = 0.7518-0.037 $max_std_change_x = 0.4121$ fractal_dimension = 4.97 +0.017 $vac_{ag_1} = -0.3532$ +0.005 $alpha_n_1 = 0.7442$ -0.029-0.008D = 0.09997-0.027 $vac_{lag_2} = -0.02972$ $mw_y_std_10 = 0.4271$ $\div 0.035$ $max_std_change_y = 0.3564$ -0.04-0.035 $mw_y_std = 0.3795$ -0.011 $p_var_3 = -0.273$ +0.001 + all other factors prediction 0.04 LW 0.204 intercept $mw_x_mean_10 = 0.2012$ +u $mw_y_mean_10 = 0.2546$ +0 $max_std_y = 3.051$ -0.048-0.041 $dagostino_y = 0.07062$ $p_var_1 = -0.7484$ -0:016 $dagostino_x = 3.072$ -0.02-0.012alpha = 0.7518-0.017 $max_std_change_x = 0.4121$ fractal_dimension = 4.97 -0.01 $vac_{lag_1} = -0.3532$ +0.004 $alpha_n_1 = 0.7442$ -0.002D = 0.09997-0.004 $vac_{lag_2} = -0.02972$ -0.005 $mw_y_std_10 = 0.4271$ +0.001max_std_change_y = 0.3564 +0 $mw_y_std = 0.3795$ +0 $p_var_3 = -0.273$ +0 + all other factors -0.032prediction 0 **SBM** 0.214 intercept +0.001 $mw_x_mean_10 = 0.2012$ $mw_y_mean_10 = 0.2546$ +0.001 $max_std_y = 3.051$ +0.028 $dagostino_y = 0.07062$ +0.035 $p_var_1 = -0.7484$ -0.012 $dagostino_x = 3.072$ +0.064alpha = 0.7518+0.051 $max_std_change_x = 0.4121$ +0.036 $fractal_dimension = 4.97$ +0.046 $vac_{lag_1} = -0.3532$ +0.038 $alpha_n_1 = 0.7442$ +0.07D = 0.09997+0.053 $vac_{lag_2} = -0.02972$ +0.048 $mw_y_std_10 = 0.4271$ +0.02+0.049 $max_std_change_y = 0.3564$ $mw_y_std = 0.3795$ +0.066 $p_var_3 = -0.273$ +0.039+ all other factors +0.09 prediction 0.936 0.0 0.4 8.0

0.005

0

0.5M

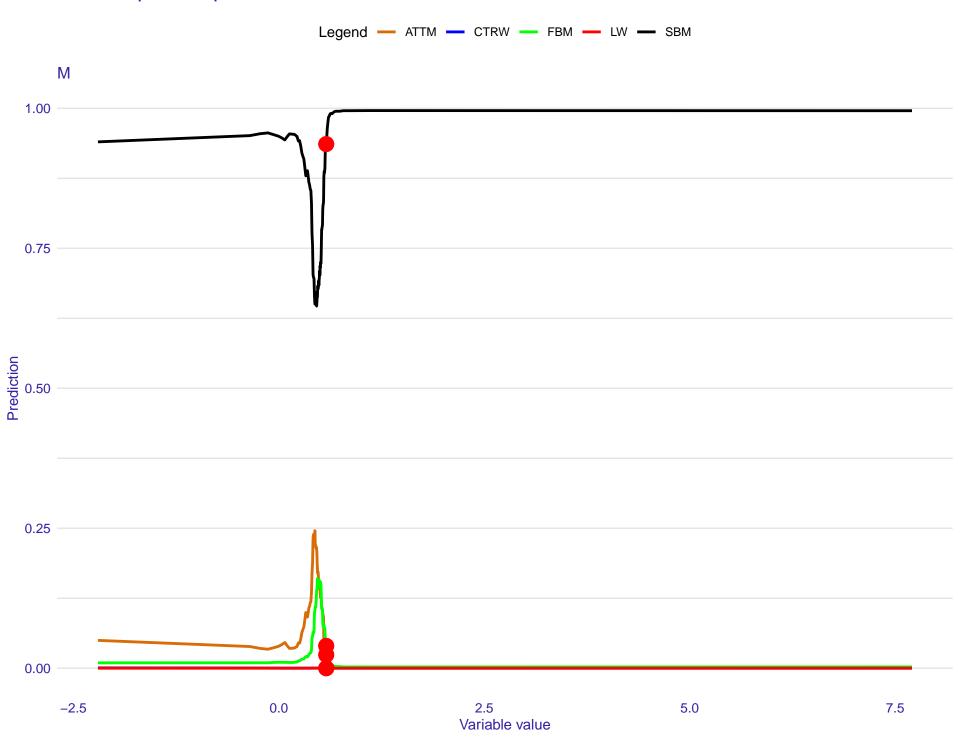
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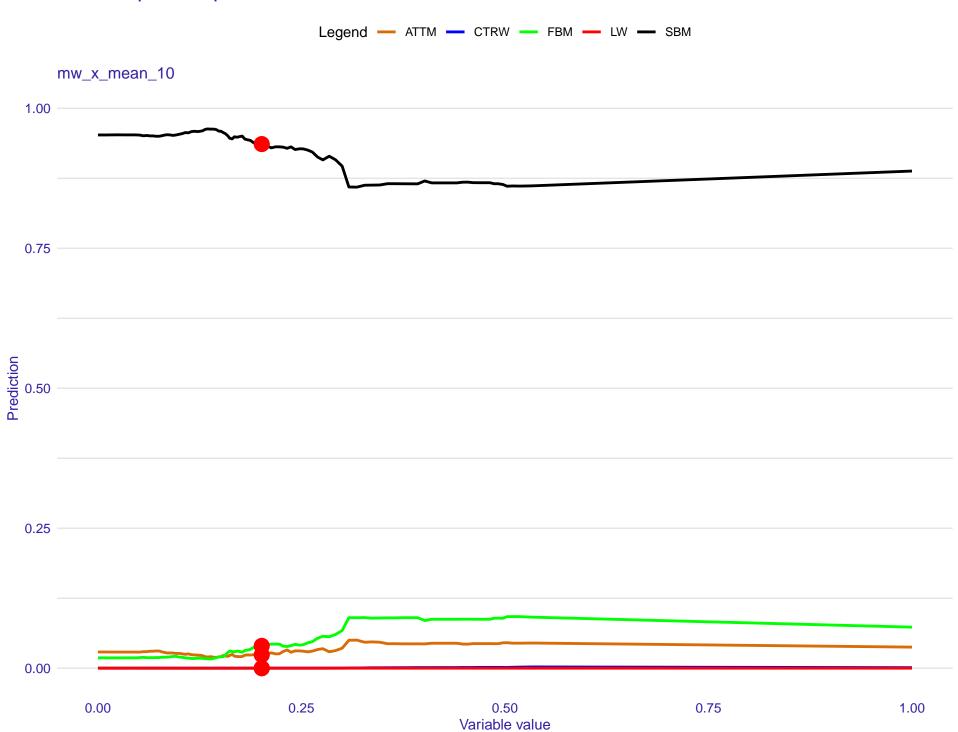
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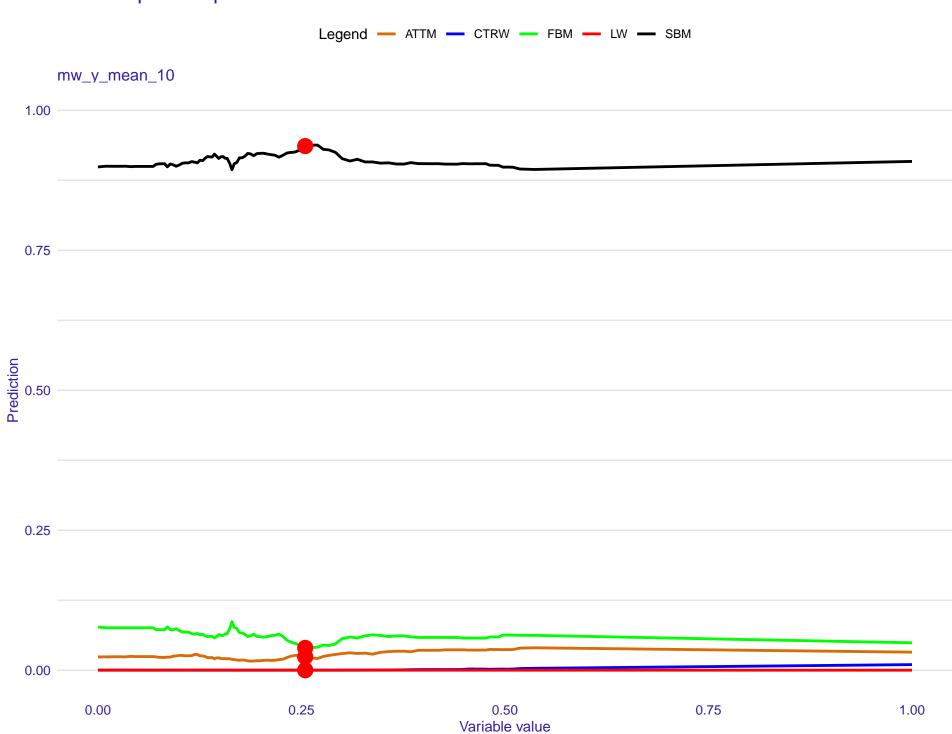
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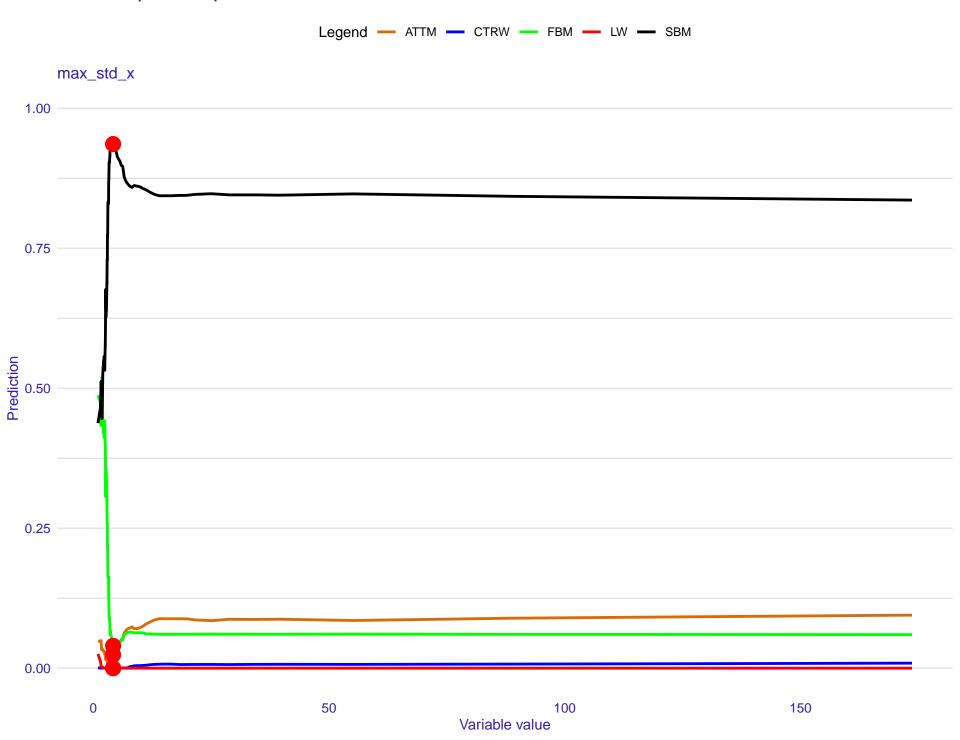
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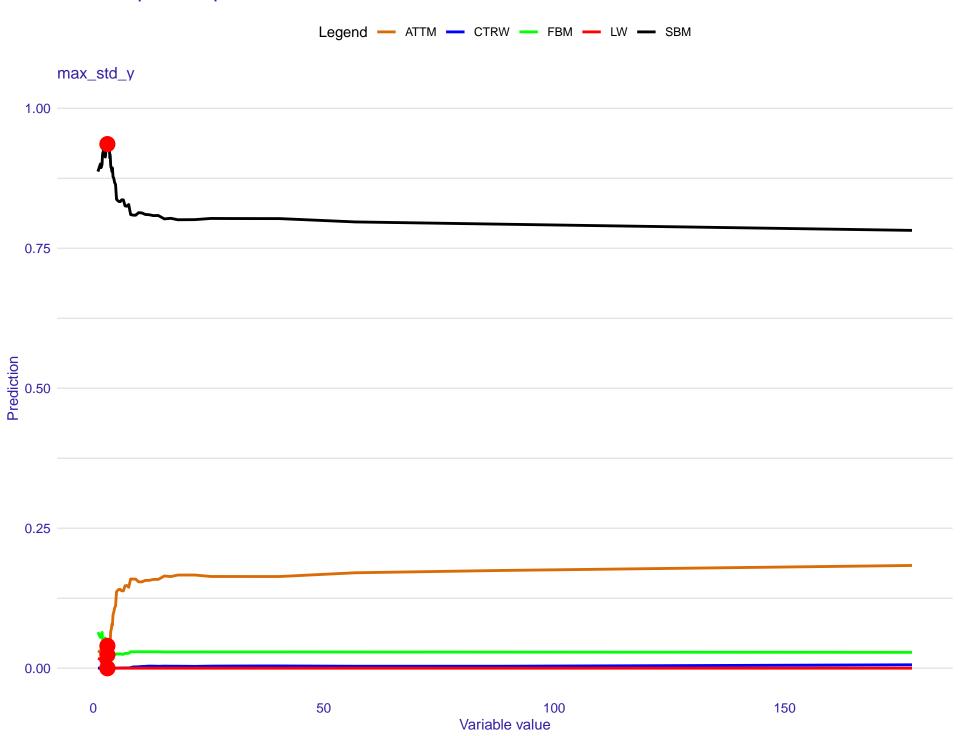
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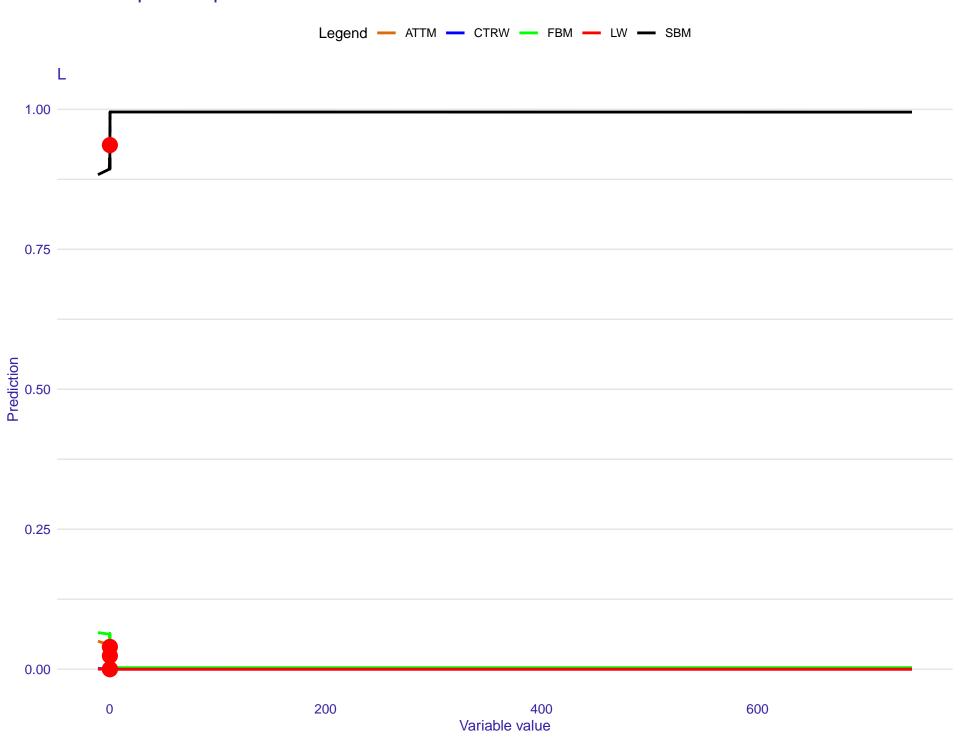


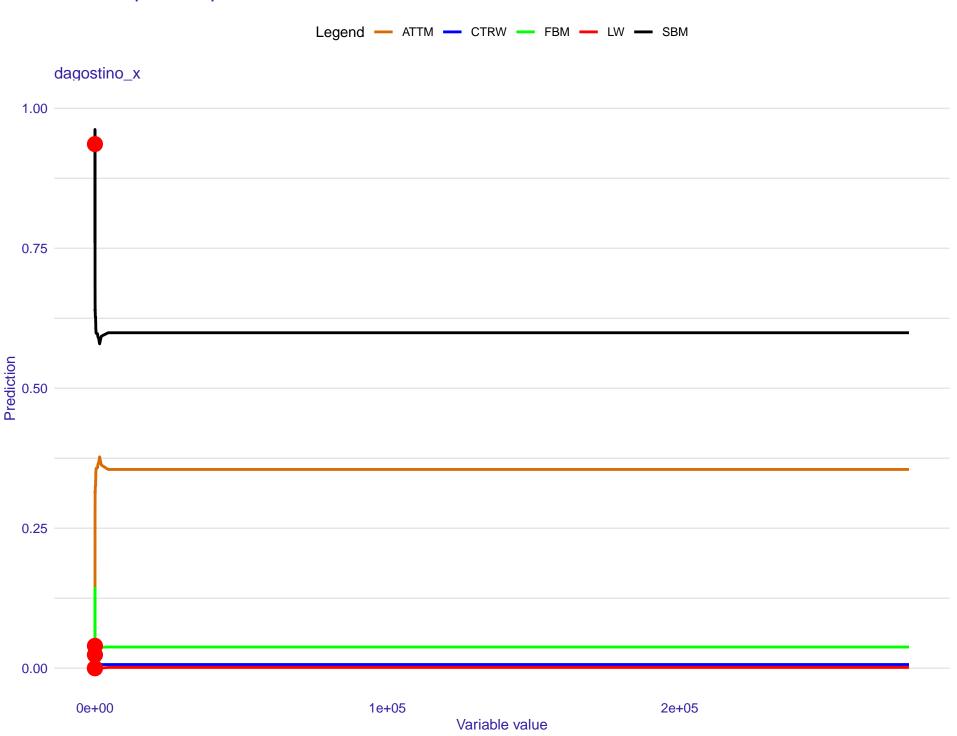


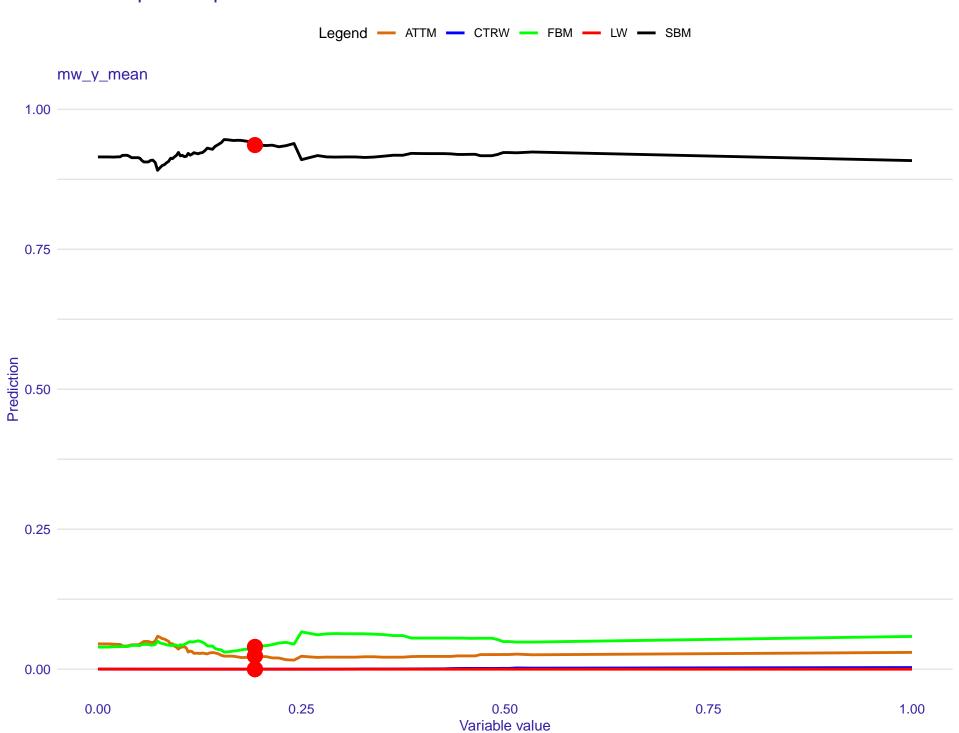


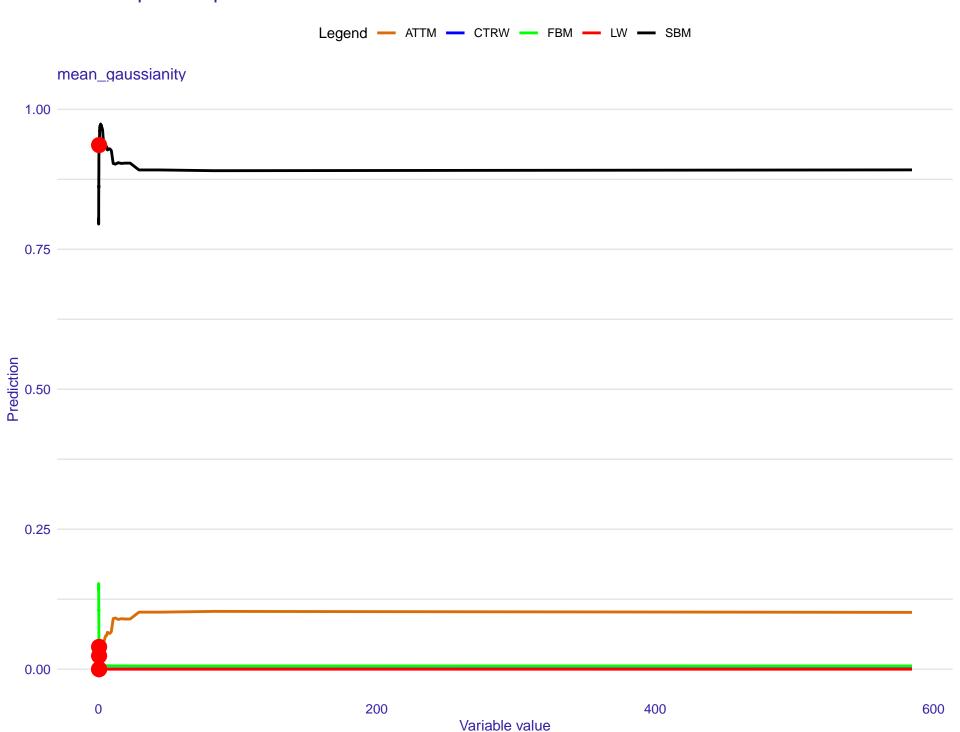


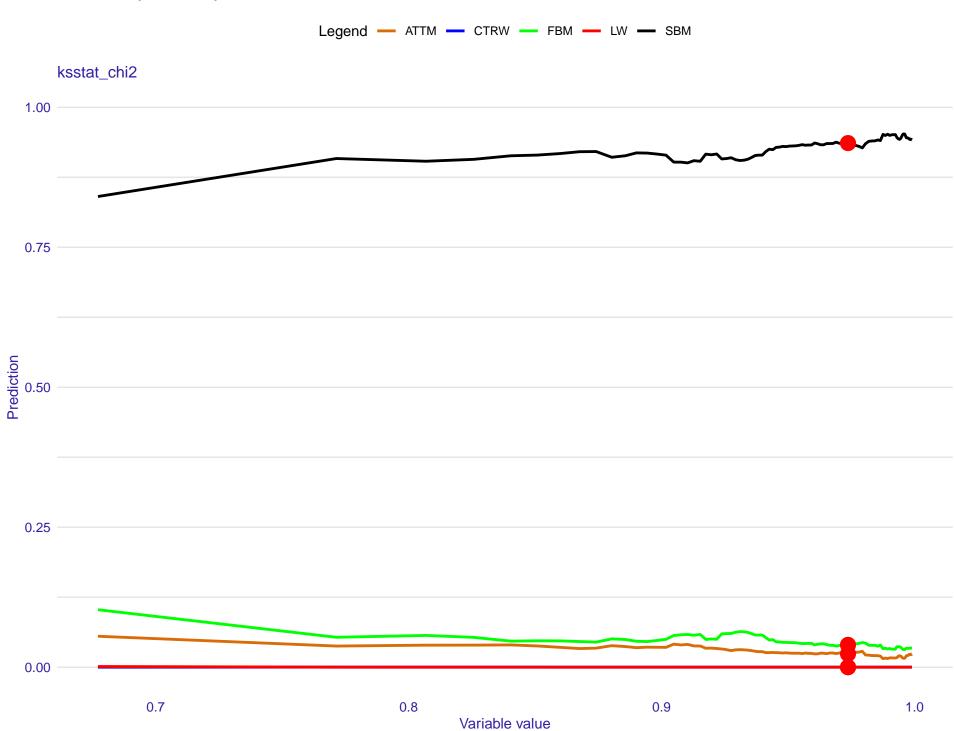


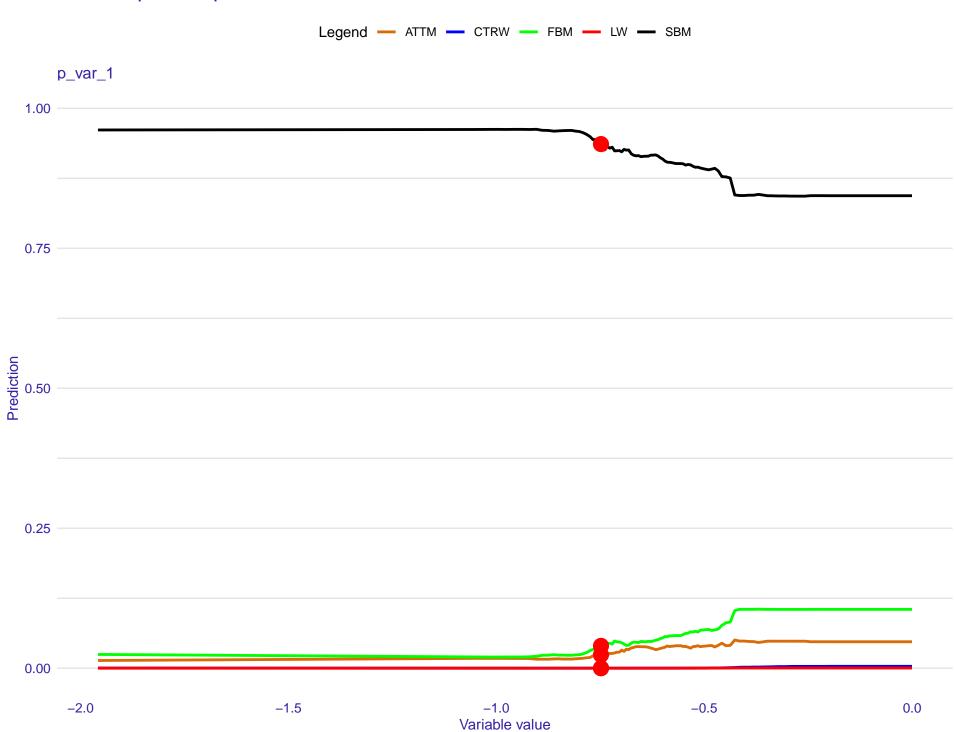




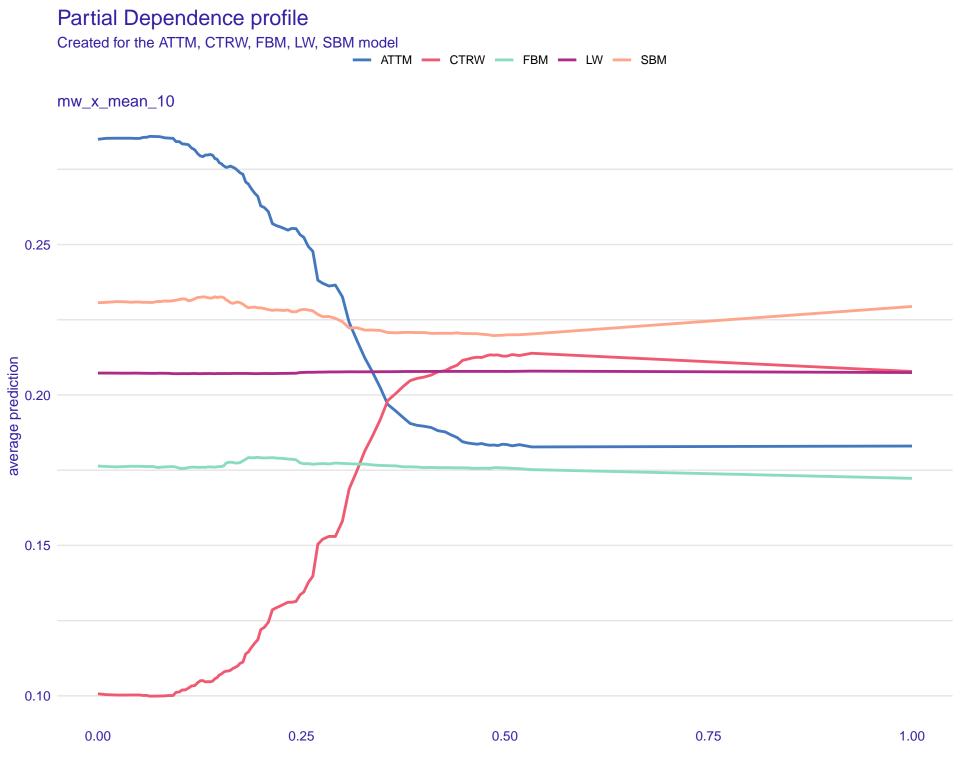








Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model - ATTM - CTRW - FBM - LW - SBM M 0.25 average prediction 05.0 0.15 0.10 0.0 2.5 5.0 7.5



Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model - ATTM - CTRW - FBM - LW - SBM mw_y_mean_10 0.25 average prediction 0.15

0.50

0.75

1.00

0.00

0.25

Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model - ATTM - CTRW - FBM - LW - SBM max_std_x 0.28 0.24 0.16

100

150

0

Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model - ATTM - CTRW - FBM - LW - SBM max_std_y 0.275 0.250 average prediction 0.200 0.175

100

150

0.150

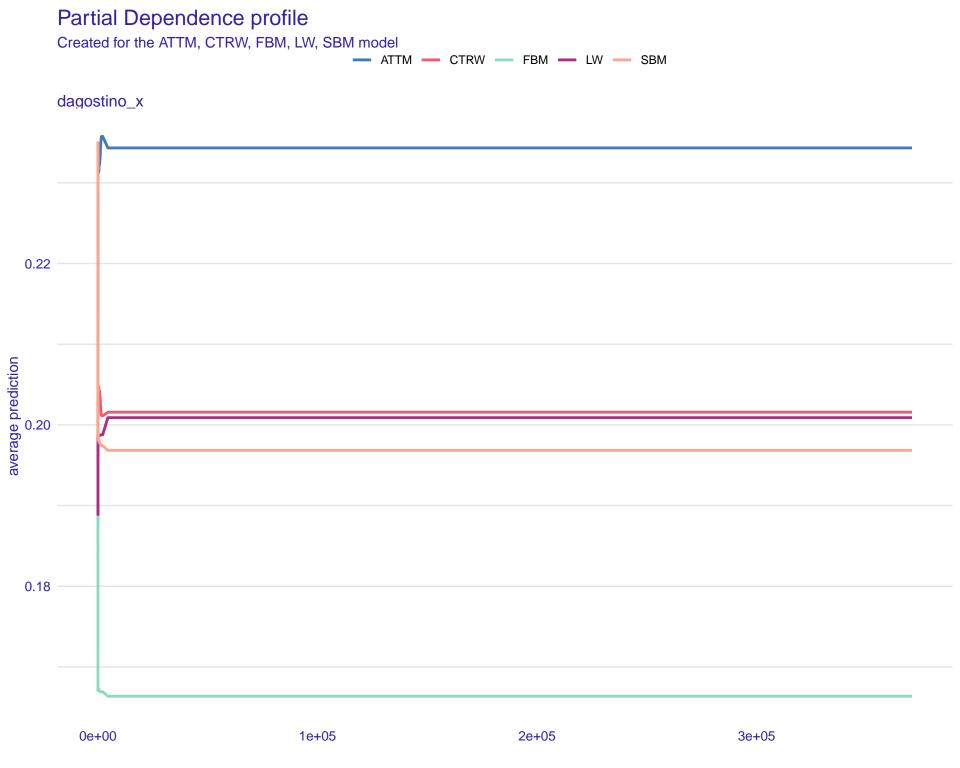
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Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model - ATTM - CTRW - FBM - LW - SBM 0.24 0.22 average prediction 0.18 0.16 0.14

400

600

0



Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model — ATTM — CTRW — FBM — LW — SBM mw_y_mean 0.24 0.22 0.20 0.18

0.50

0.75

1.00

average prediction

0.00

0.25

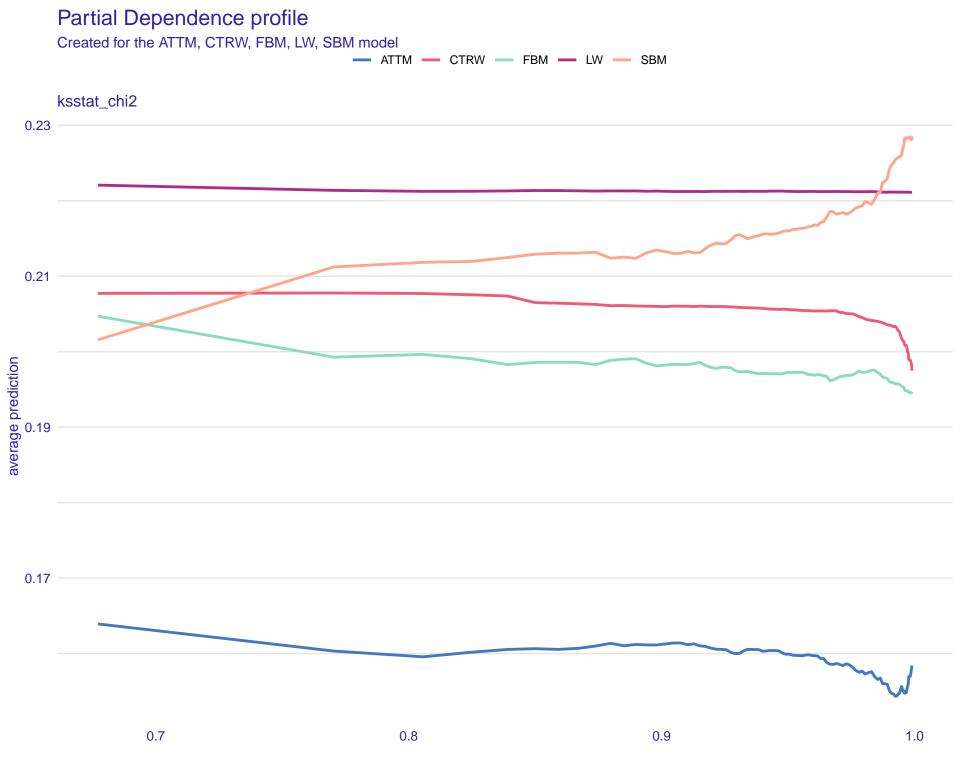
Partial Dependence profile Created for the ATTM, CTRW, FBM, LW, SBM model - ATTM - CTRW - FBM - LW - SBM mean_gaussianity 0.24 0.22 0.18

400

600

200

0.16



Partial Dependence profile

Created for the ATTM, CTRW, FBM, LW, SBM model

— ATTM — CTRW — FBM — LW — SBM

p_var_1

