

Heatmap of Factor loadings Across Firms (Multi-task ENet)

Firms (permno)

10006
12308
13316
13969
14736
15452
16253
17045
18100
20677
23990
26382
36054
43721
54818
75224
76709
77708
79724
81222
83495
85348
87030
89004
90180
90910
92432

mkt-rf

beta_60m

beta_dimson_21d

betabab_1260d

betadown_252d

rvol_21d

turnover_126d

Observed Factors

0.020

0.015

0.010

0.005

0.000

-0.005

-0.010

