|  |  |  |  |
| --- | --- | --- | --- |
| **Input\_Coef/Target** | **Return** | **Volatility** | **Log\_Volume** |
| Return\_coef | 0.045 | 0.0198 | 0.124 |
| Volatility\_coef | -0.087 | -0.0418 | -0.21 |
| Log\_Volume\_coef | 0.0271 | -0.0121 | -0.007 |
| Sentiment\_score\_coef | -0.0647 | 0.0228 | 0.025 |
| Sentiment\_volatility\_coef | 0.0314 | 0.171 | 0.0342 |
| residual | -0.118 | 0.114 | 0.0644 |