Walk-Forward Hit Rates by Model and Asset
(Higher = Better Prediction, 50% = Random Guessing)

Models (ordered by performance)	SRLN	BKLN	SPY	HYG	BX	JNK	ARCC	BIZD	VBR	PSP	KKR	IEF	APO	CG	AVERAGE
Random Forest	67.3	62.3	68.5	64.9	64.5	63.8	65.5	60.0	60.5	58.1	56.2	52.5	52.2	50.8	60.5
AdaBoost	68.1	67.4	61.5	64.9	62.8	65.0	58.0	55.7	59.5	62.3	56.8	49.0	52.2	50.8	59.6
ElasticNet	69.9	65.2	64.0	64.9	61.7	62.7	61.5	62.6	59.5	55.5	55.5	51.5	50.0	48.4	59.5
Lasso	69.9	65.2	64.0	64.9	61.2	62.7	62.0	62.6	59.5	56.5	55.5	51.5	50.0	47.6	59.5
XGBoost	69.9	65.2	64.0	64.9	61.7	62.7	61.5	62.6	59.5	57.6	55.5	51.5	50.0	46.0	59.5
Gradient Boosting	72.6	69.6	64.0	62.2	57.4	61.0	57.0	53.9	56.0	59.7	57.5	53.0	48.6	50.0	58.7
Ridge	66.4	60.1	57.5	52.4	59.6	50.8	58.5	54.8	55.0	53.4	52.7	54.5	56.5	46.0	55.6

Assets (ordered by predictability) + Model Average

Baseline: 50%
(random guessing)

AVERAGE column
= mean across
all 14 assets

Hit Rate (%)