

Summary Statistics: Model and Asset Performance

Walk-Forward Validation Results

Model	Static Test	Walk-Forward	Change
	(80/20)	(36-month)	(pp)
Random Forest	49.2%	60.5%	+11.3
AdaBoost	58.2%	59.6%	+1.4
XGBoost	58.4%	59.5%	+1.1
Lasso	62.4%	59.5%	-2.9
ElasticNet	62.4%	59.5%	-2.9
Gradient Boosting	52.8%	58.7%	+5.9
Ridge	61.3%	55.6%	-5.7

Asset Type	Mean	Std Dev	Range
Credit Assets	62.9%	4.9%	50.8-72.6%
Private Equity	54.9%	5.1%	46.0-64.5%
Public Markets	57.9%	5.3%	49.0-68.5%

Green highlight = Best model (Random Forest)

Yellow highlight = Best asset type (Credit)