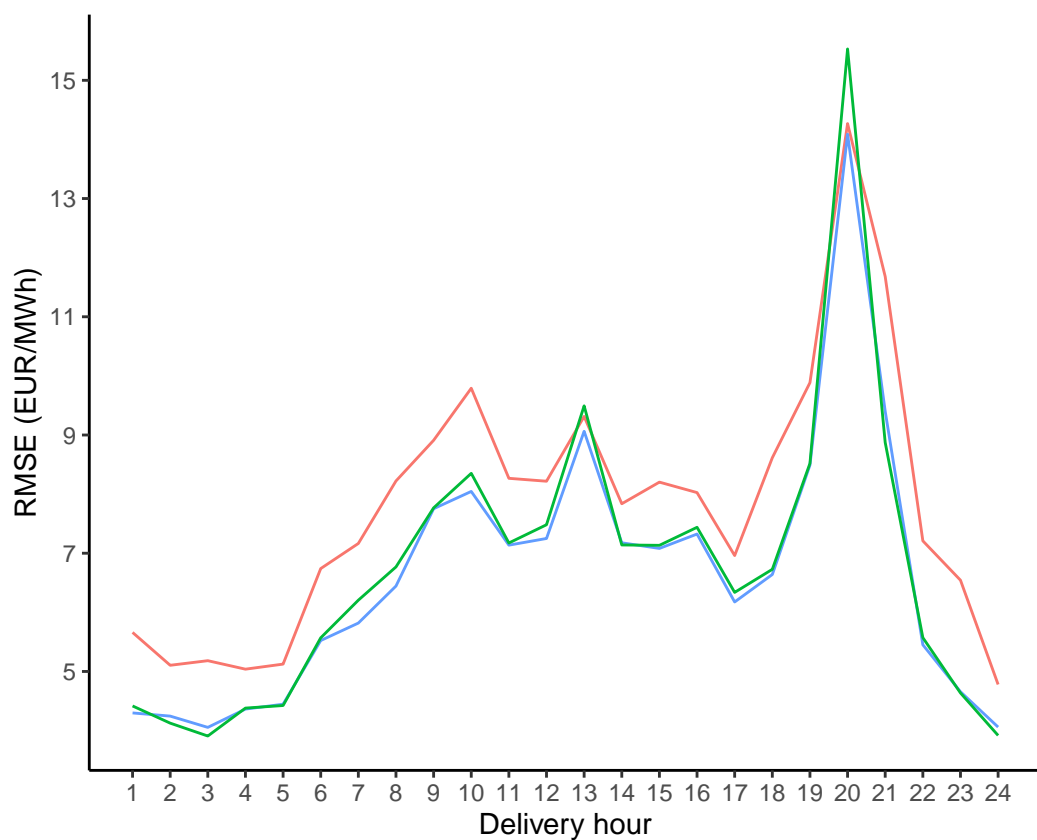


Model — Far-VWAP baseline — Multivariate LASSO — Univariate LASSO



Model — Far-VWAP baseline — Multivariate LASSO — Univariate LASSO