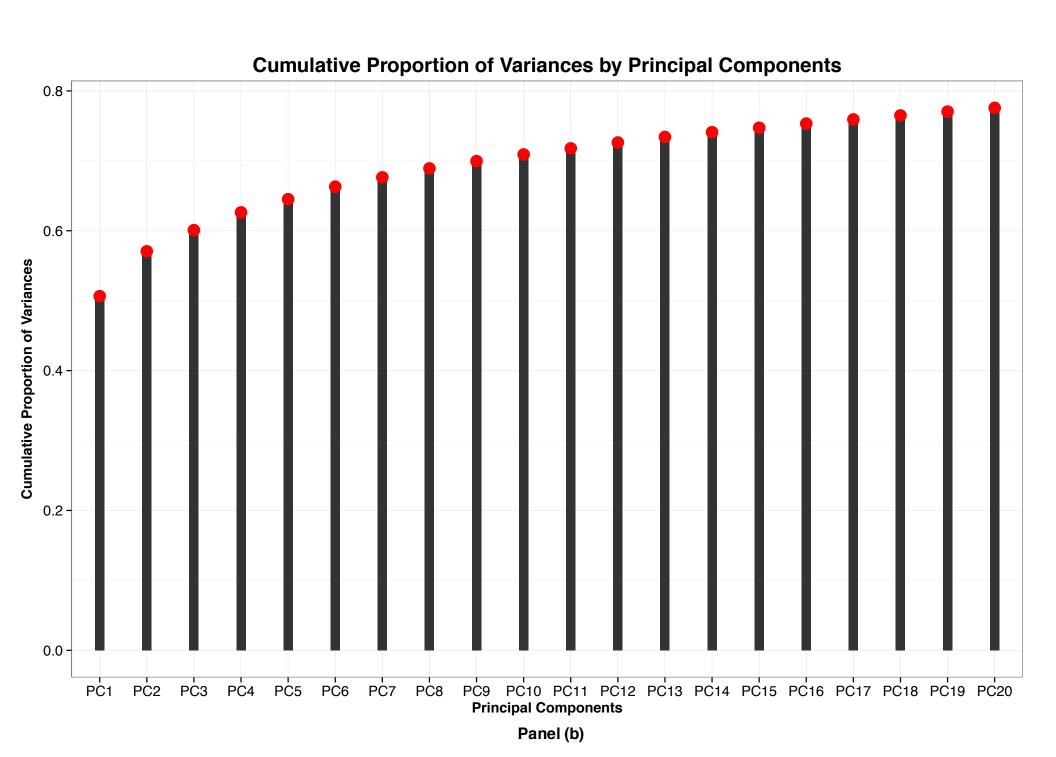
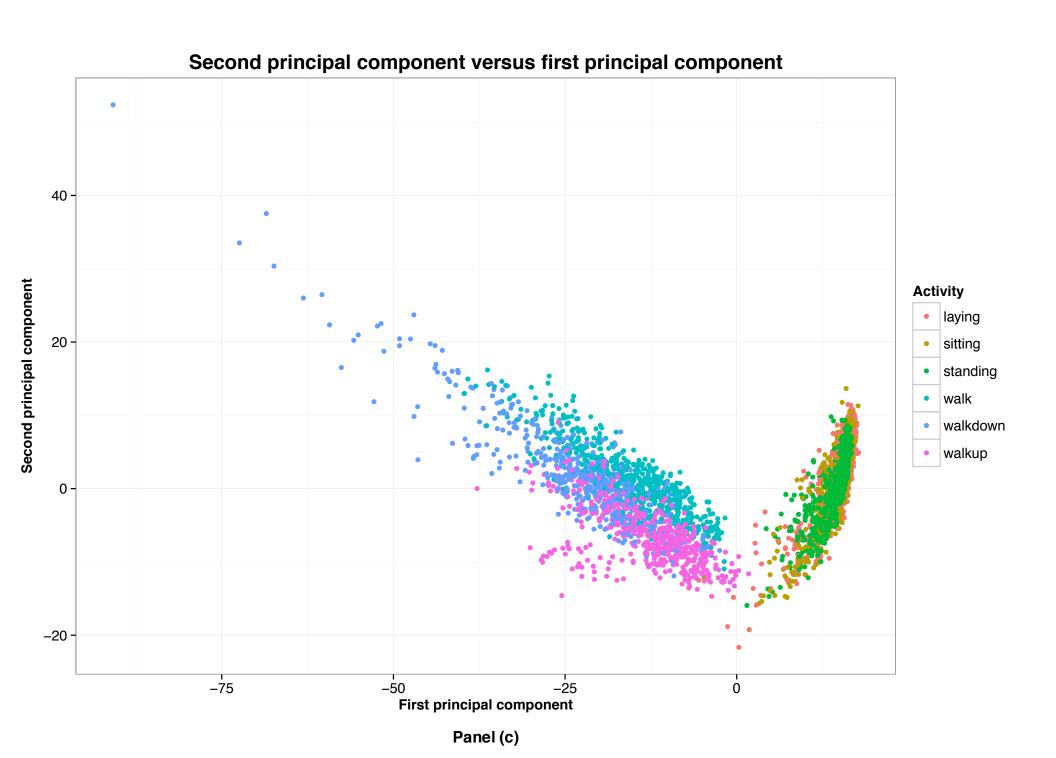
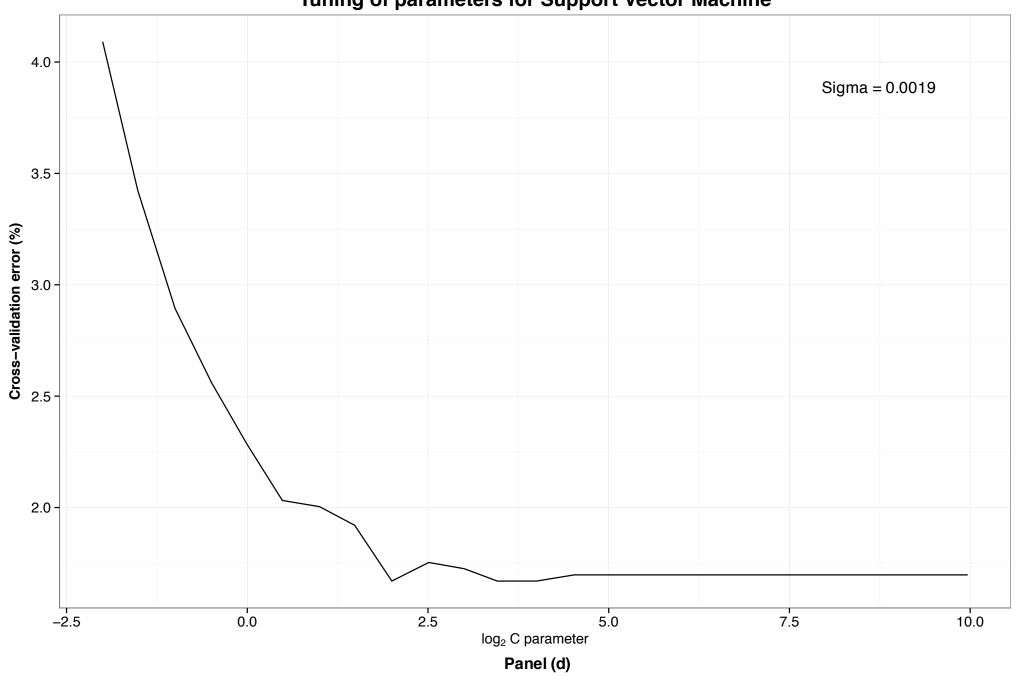
# **Proportion of variance by each principal Component** 0.5 -0.4 Proportion of Variance 0.1 0.0 -PC2 PC3 PC4 PC5 PC6 PC7 PC8 PC12 PC13 PC14 PC15 PC16 PC17 PC18 PC19 PC20 PĊ1 PĊ9 PC10 PC11 **Principal Components**

Panel (a)

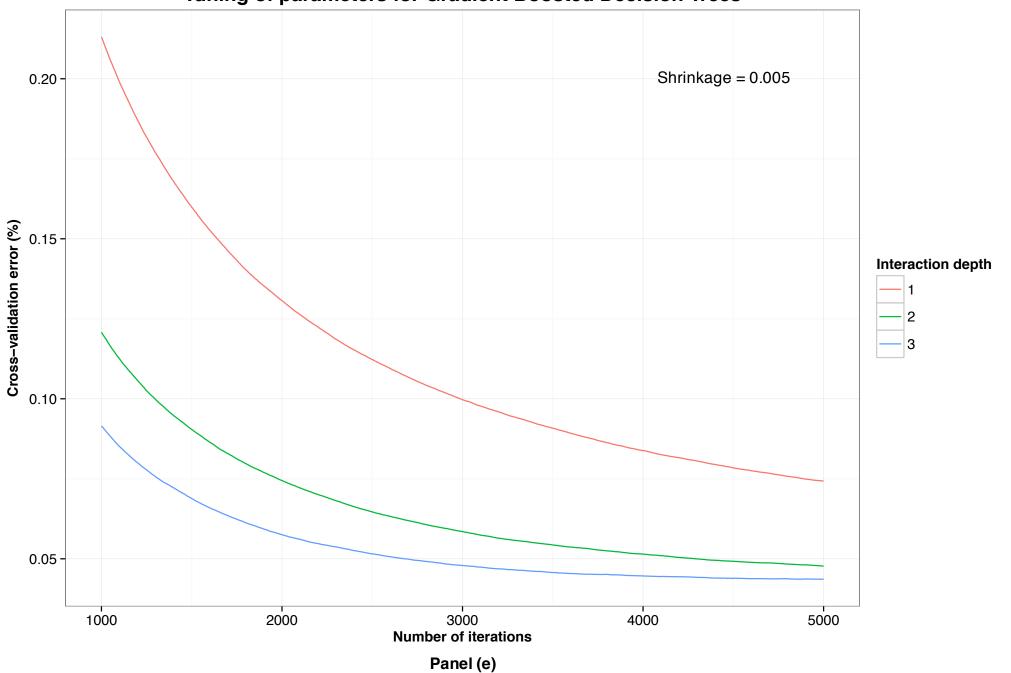




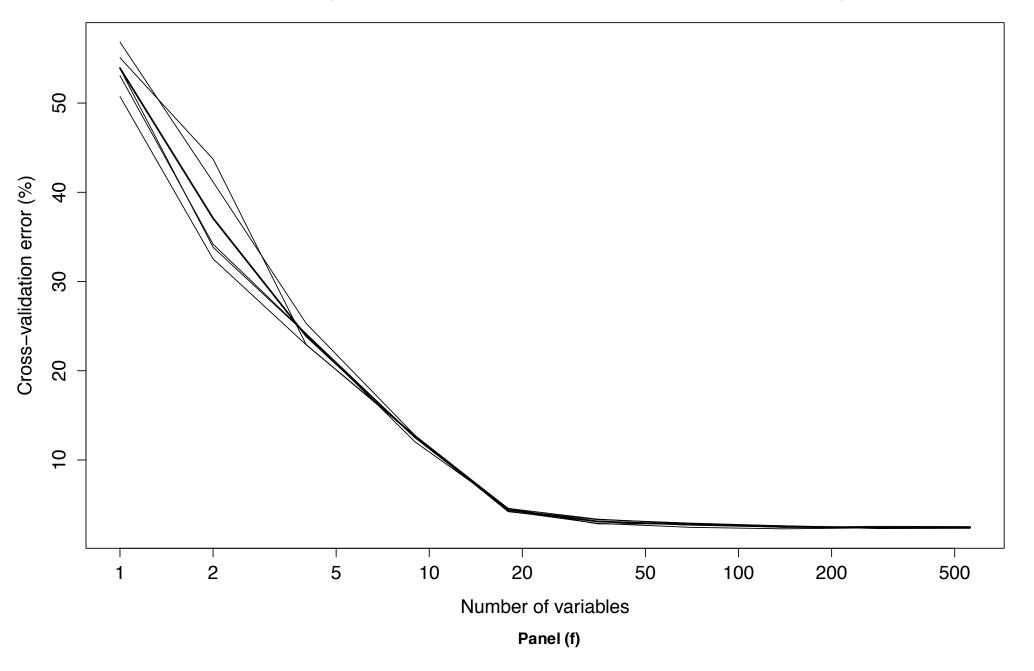
## **Tuning of parameters for Support Vector Machine**



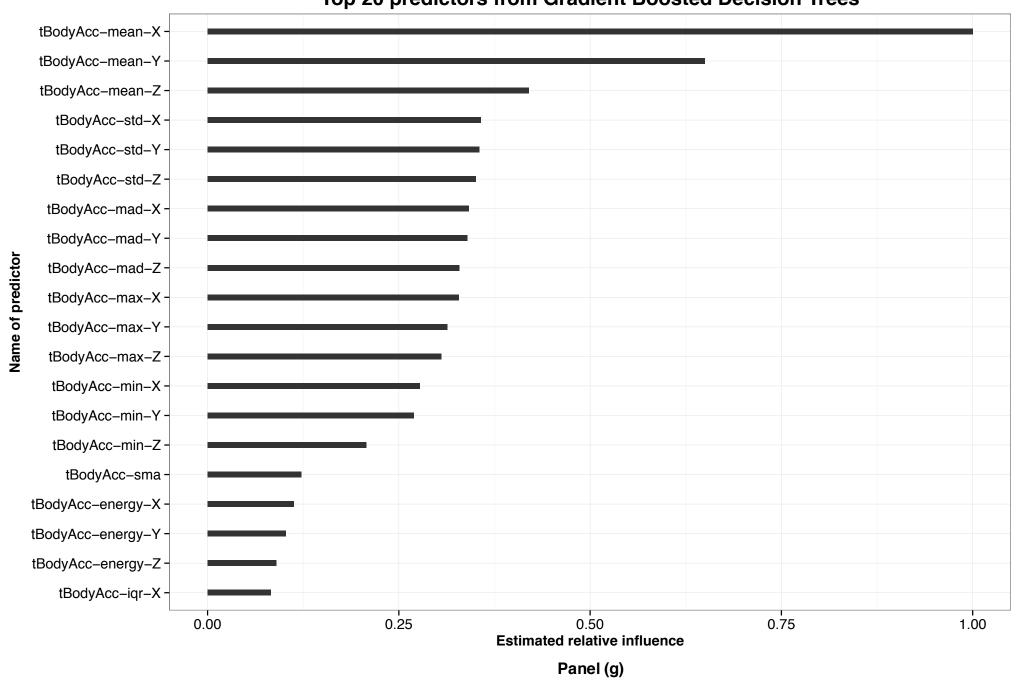
## Tuning of parameters for Gradient Boosted Decision Trees



## **Cross-validation performance of Random Forest with number of predictors**



**Top 20 predictors from Gradient Boosted Decision Trees** 



#### **Top 20 Important Variables from Random Forest**

