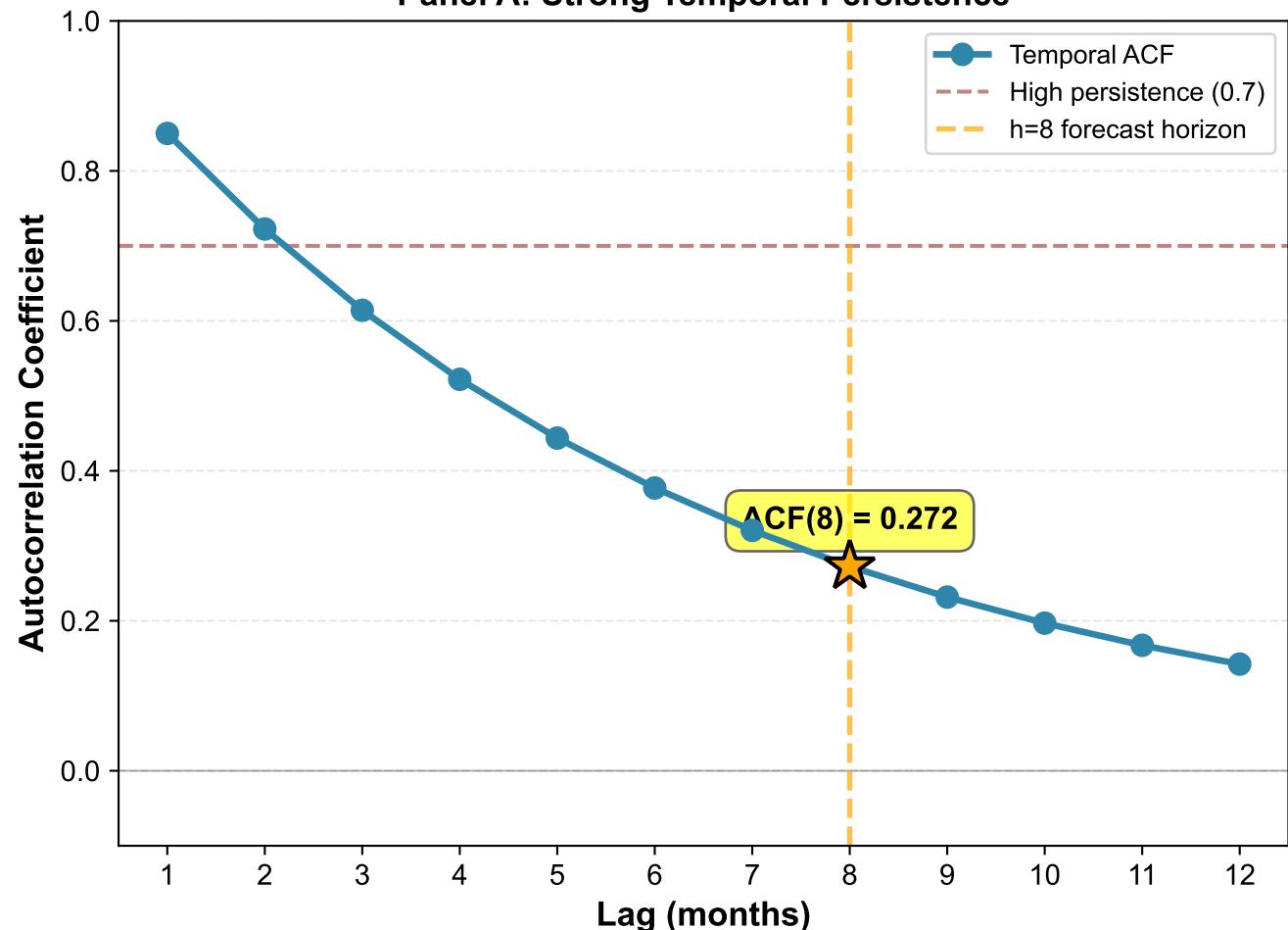


Temporal Persistence Drives Predictive Performance: The Autocorrelation Trap

Panel A: Strong Temporal Persistence



Panel B: AR Baseline Performance

