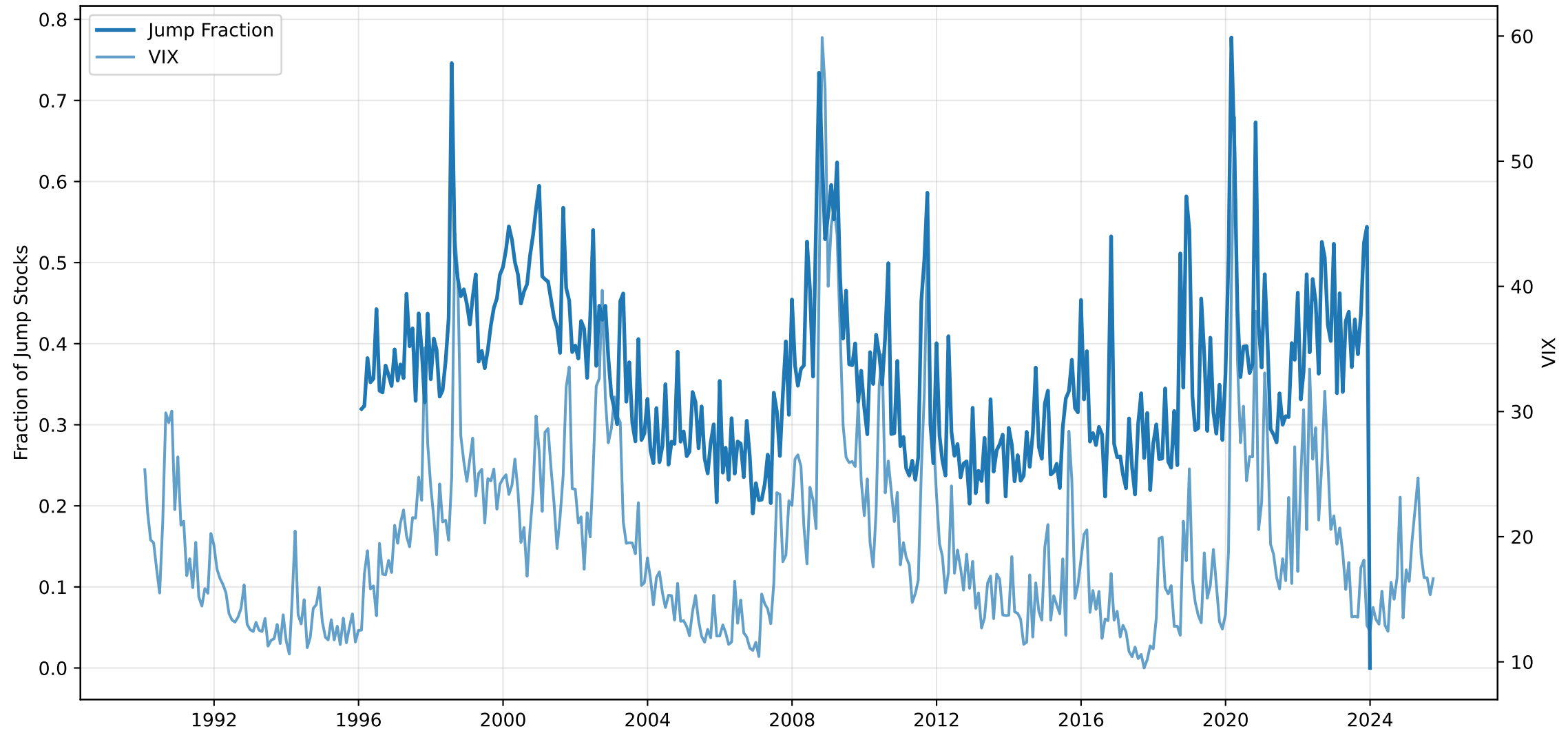
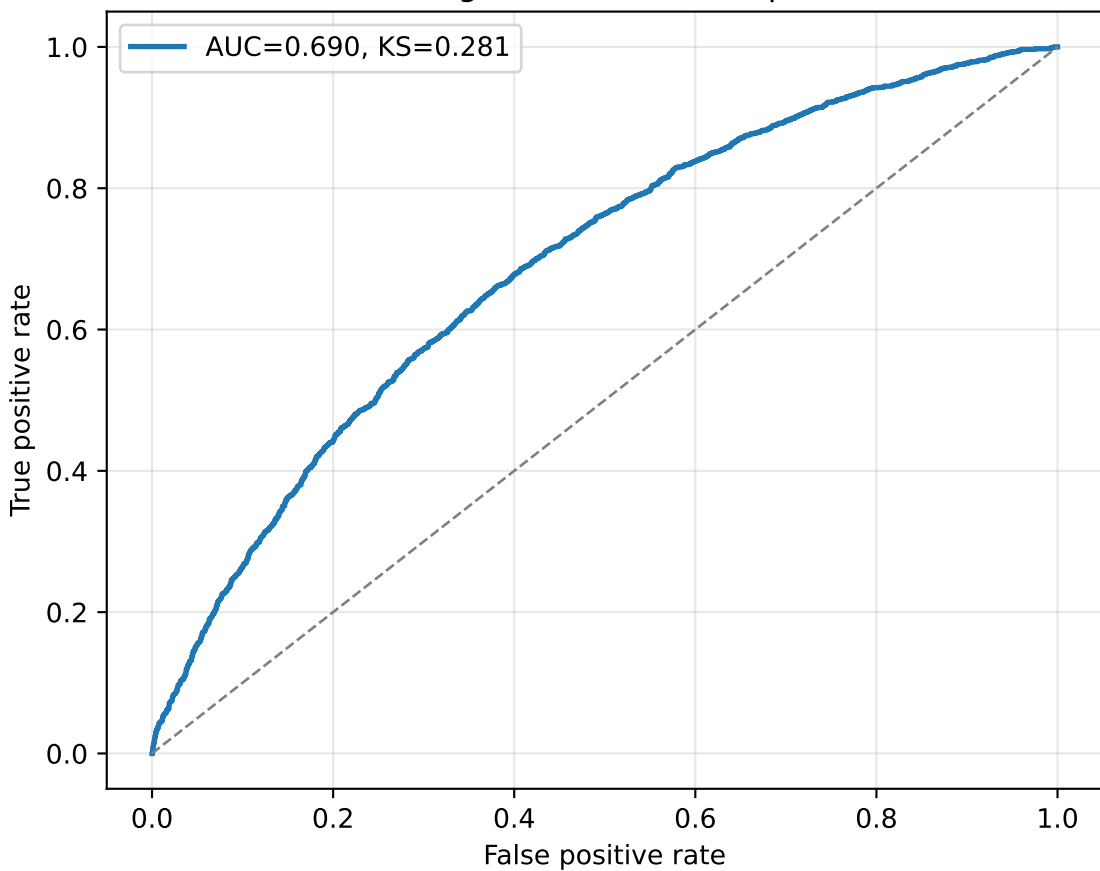


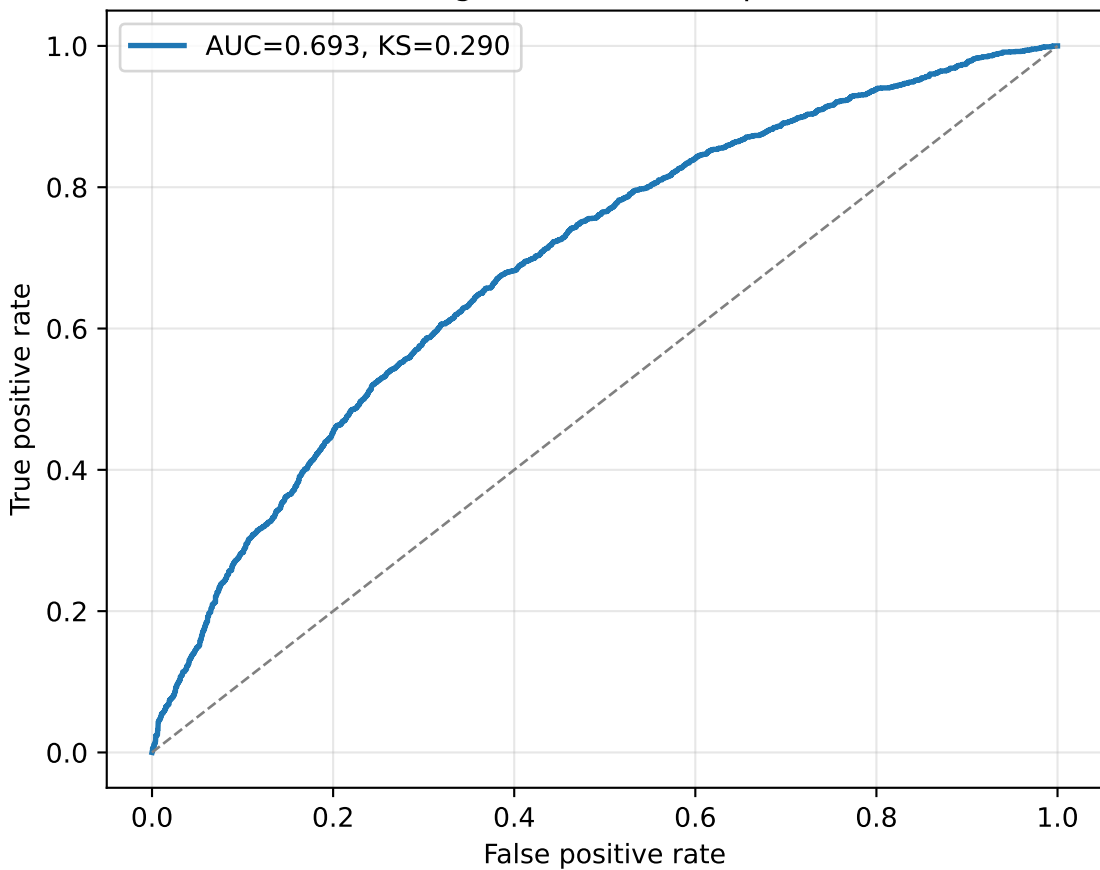
Jump Fraction vs VIX (monthly)



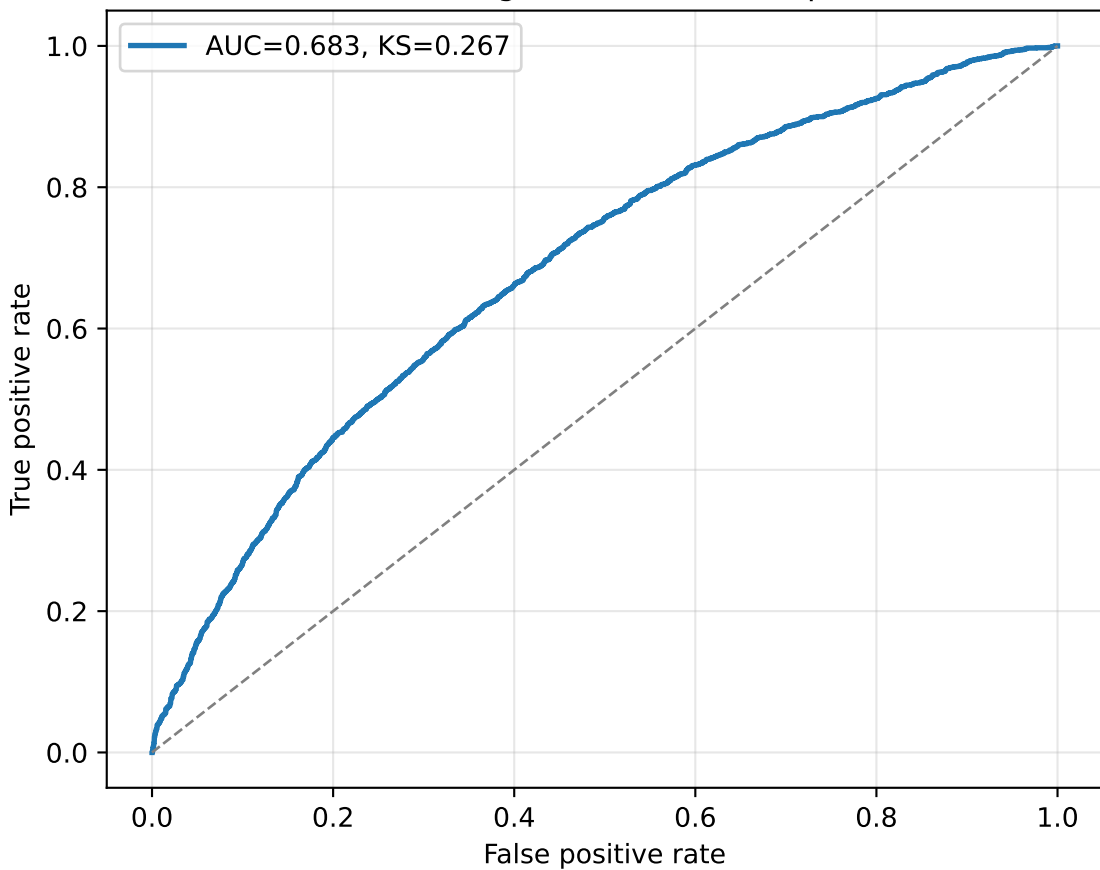
LASSO logistic — out-of-sample ROC



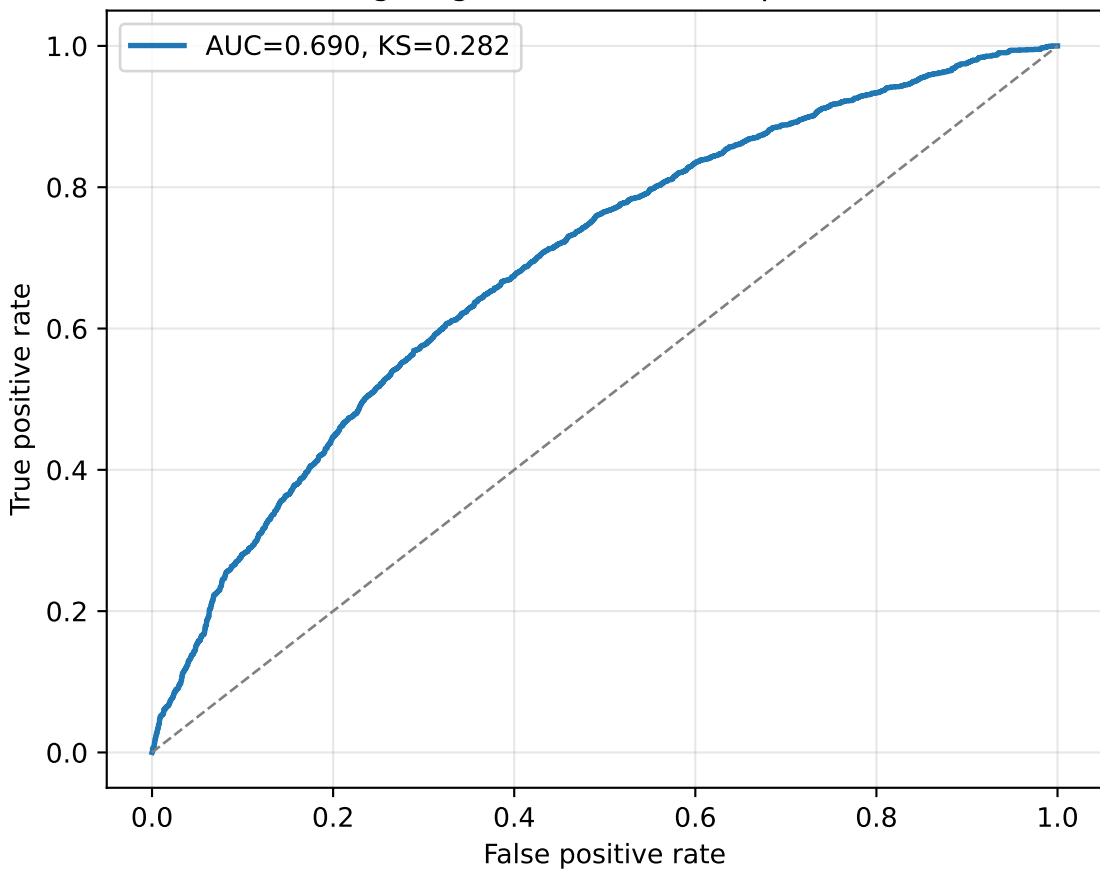
Logit ROC — static split



Post-LASSO logistic — out-of-sample ROC



Ridge logistic — out-of-sample ROC



XGBoost — out-of-sample ROC

