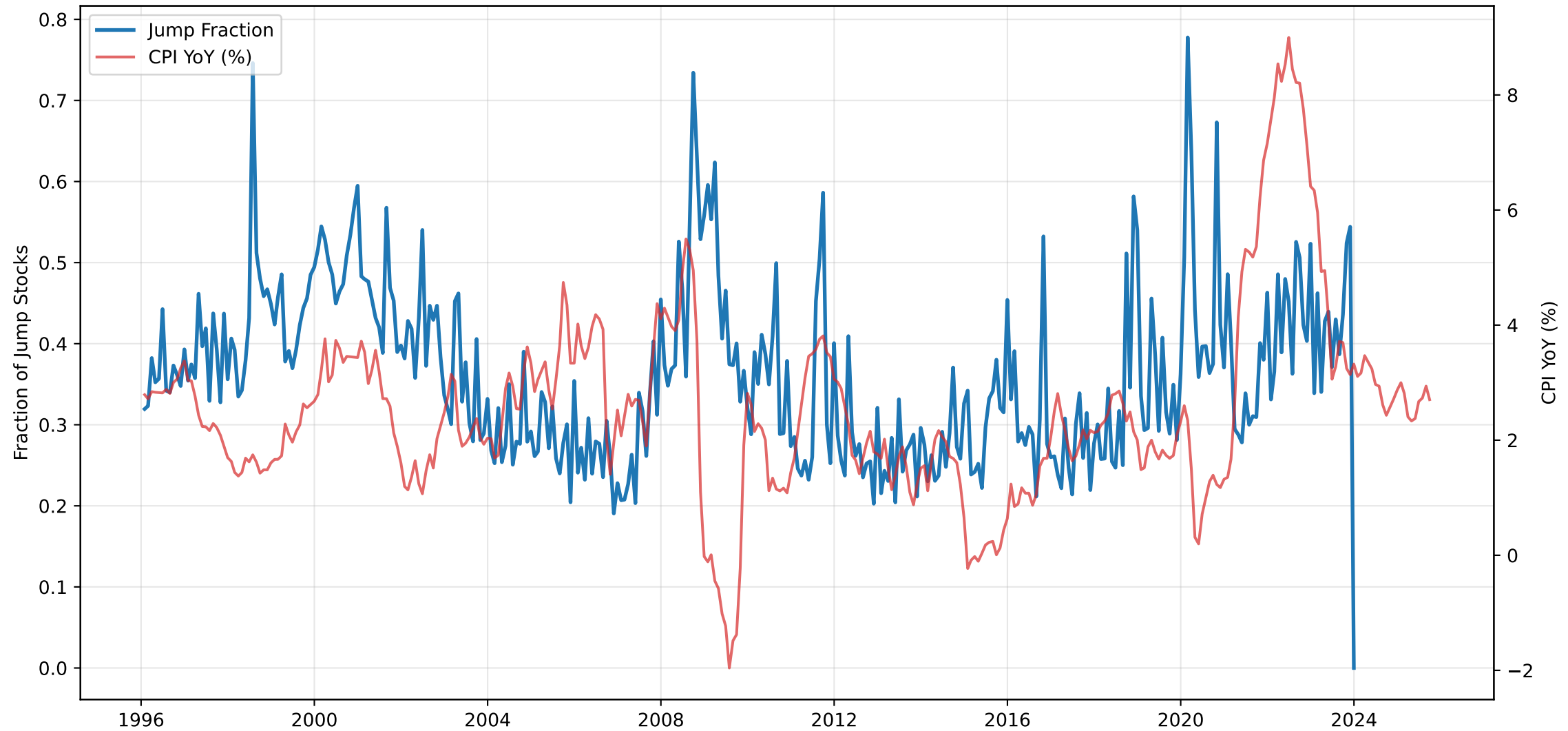
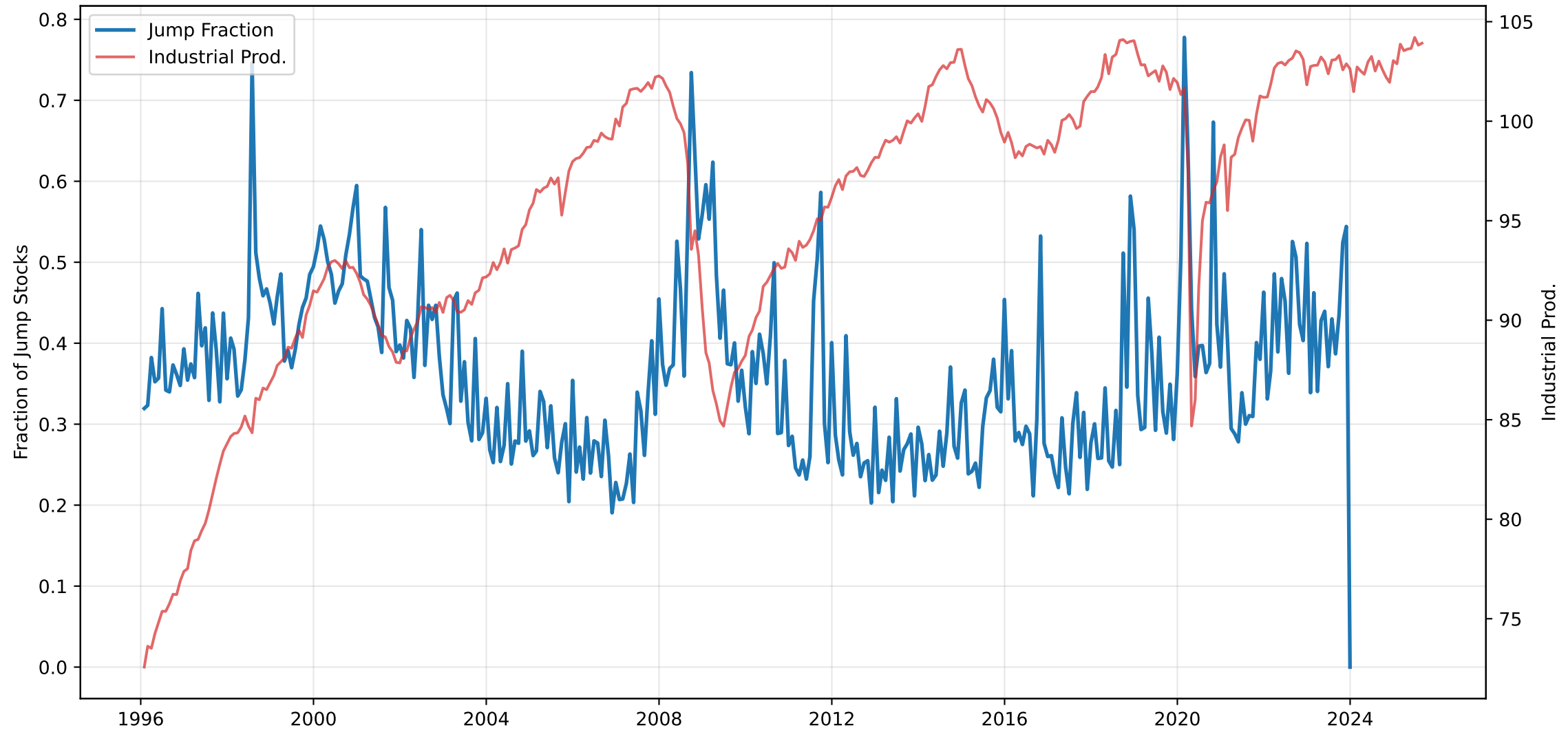


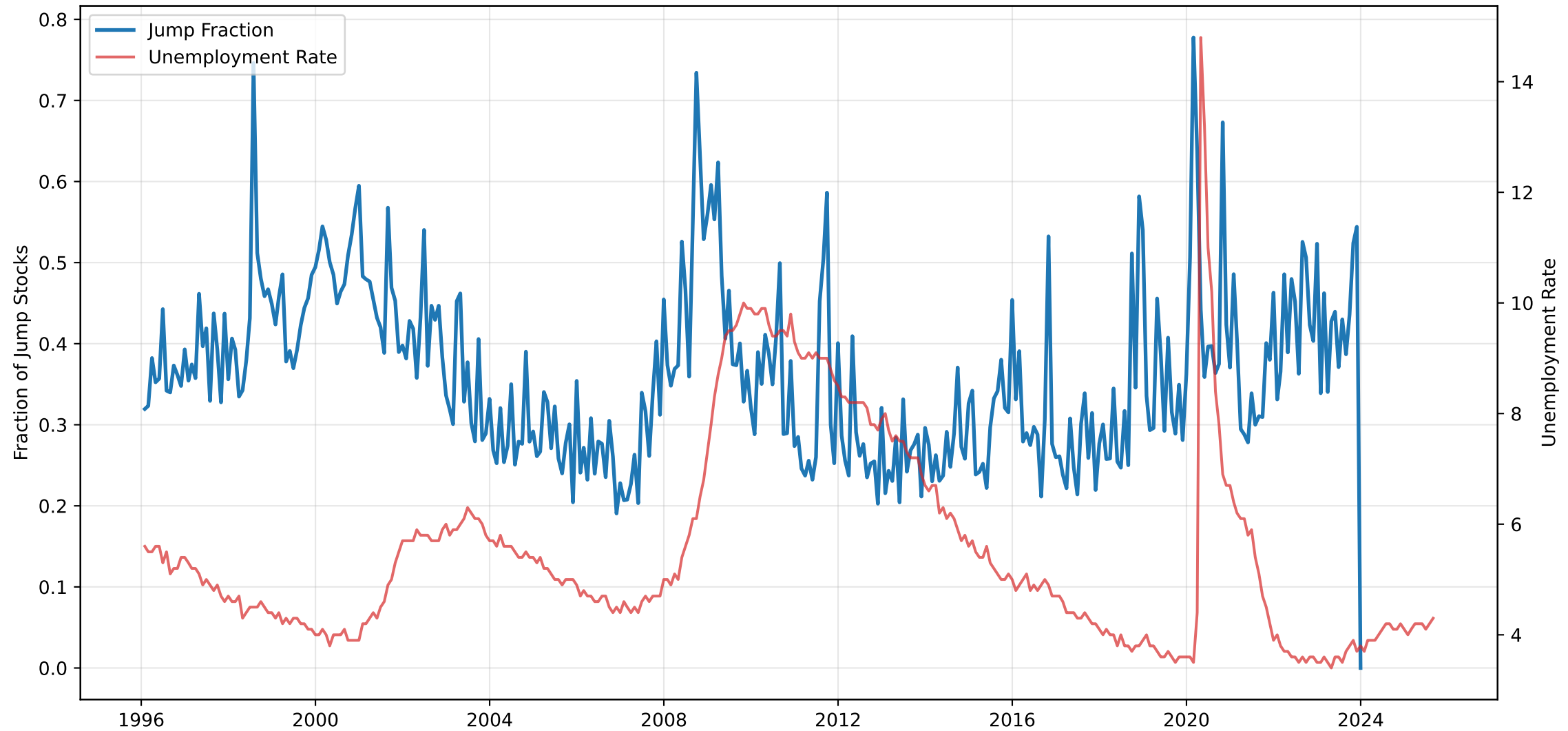
Jump Fraction vs CPI YoY (%) (monthly)



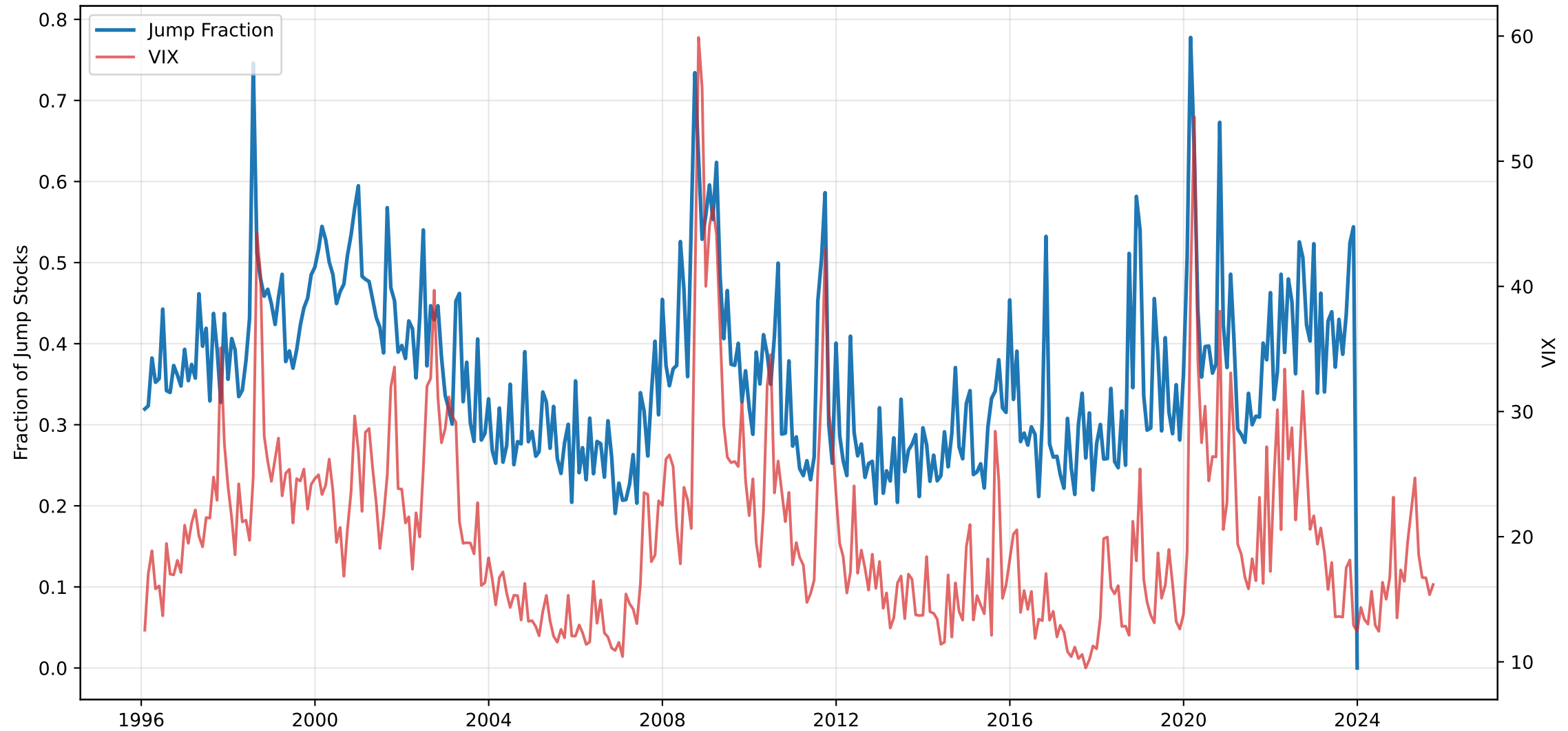
Jump Fraction vs Industrial Prod. (monthly)



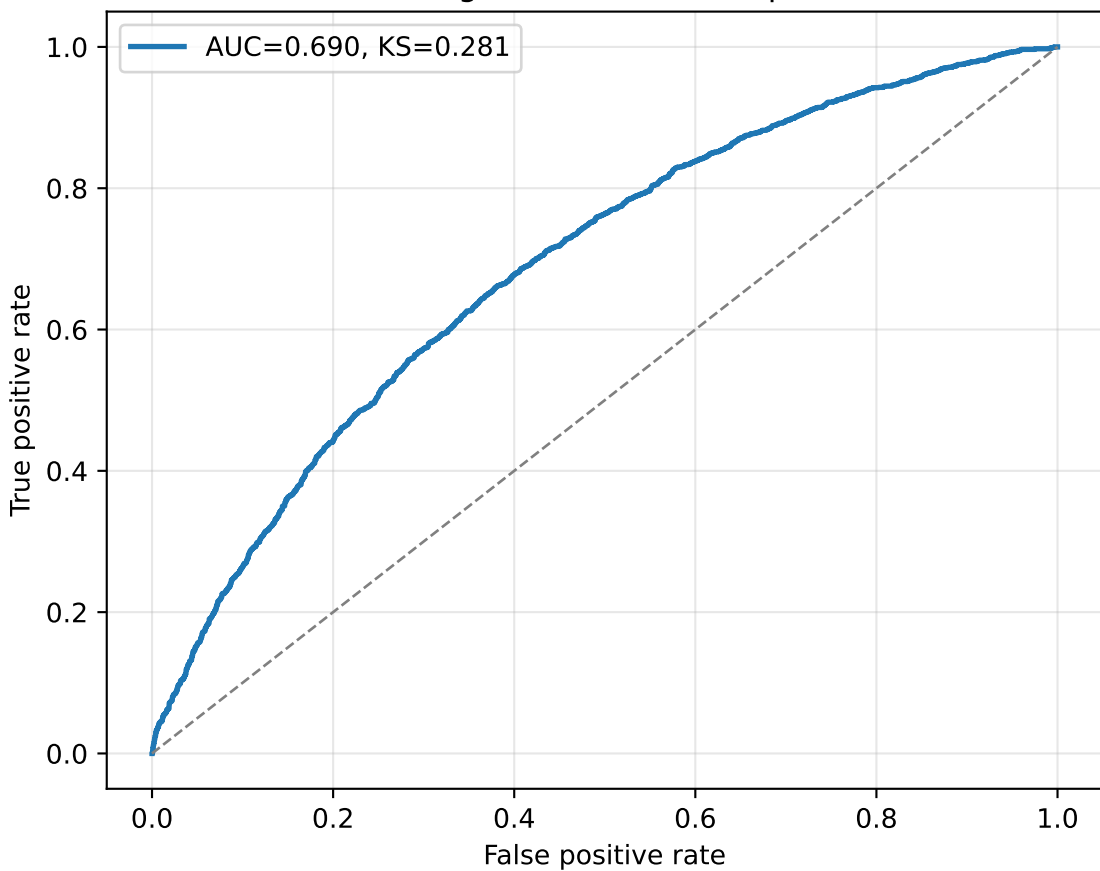
Jump Fraction vs Unemployment Rate (monthly)



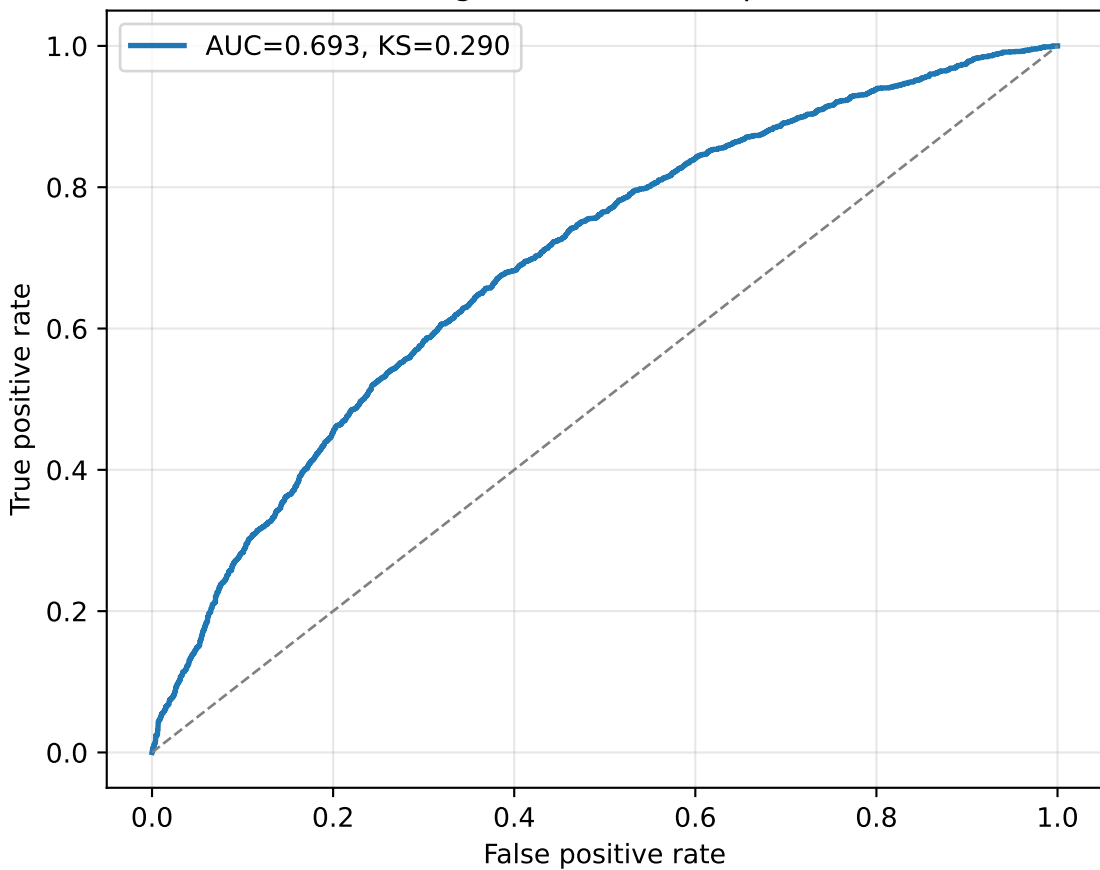
Jump Fraction vs VIX (monthly)



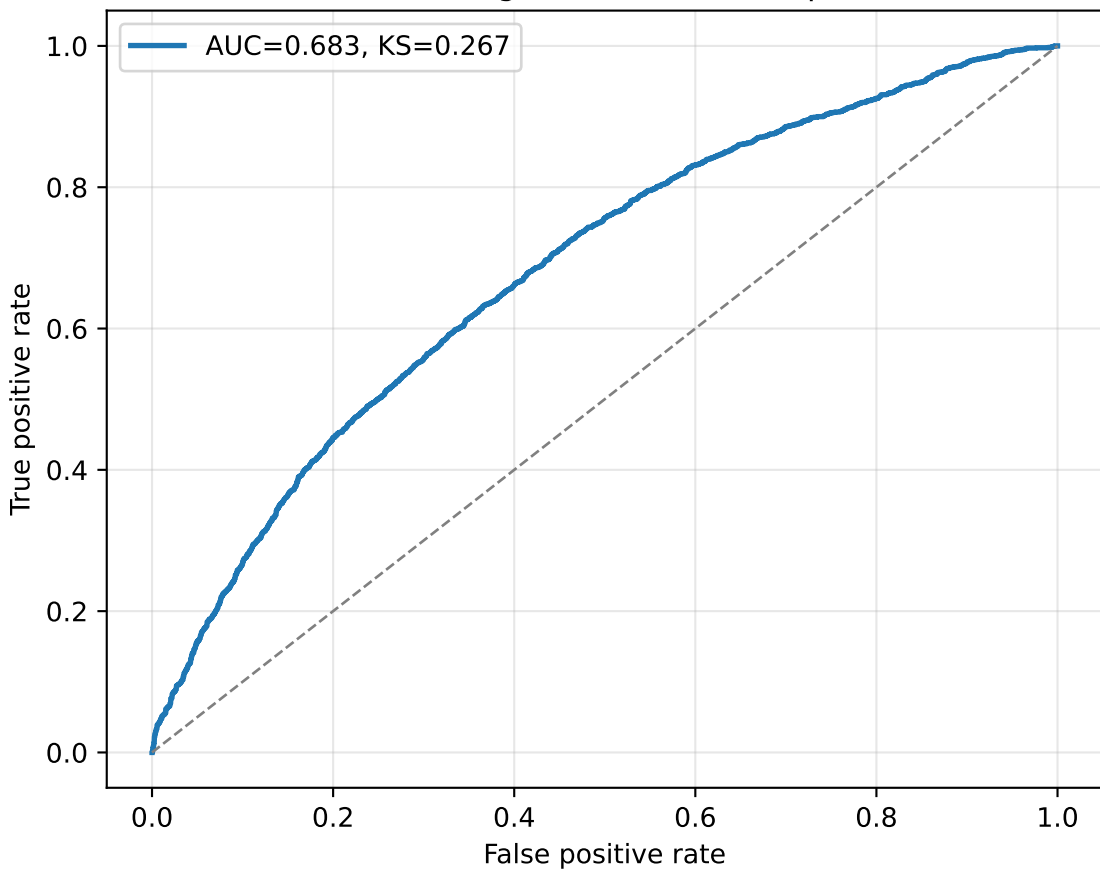
LASSO logistic — out-of-sample ROC



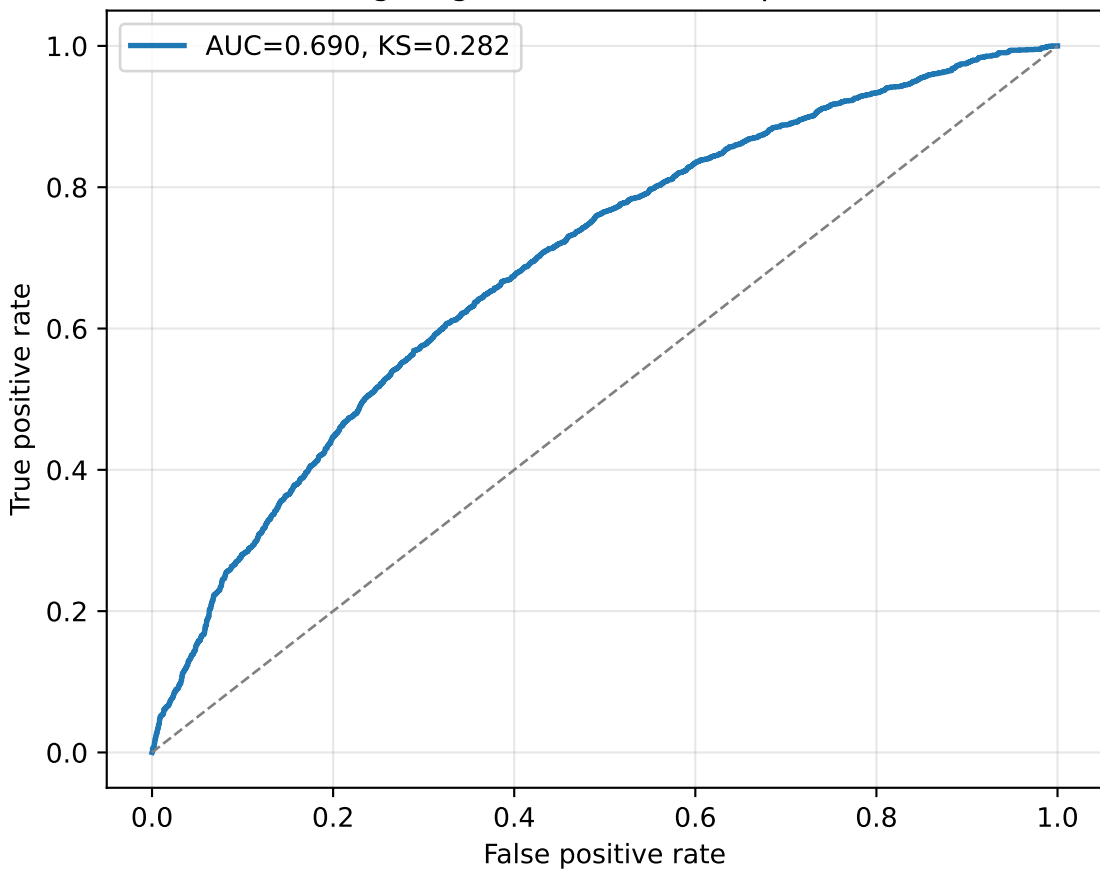
Logit ROC — static split



Post-LASSO logistic — out-of-sample ROC



Ridge logistic — out-of-sample ROC





XGBoost — out-of-sample ROC

