Tree building table

Depth

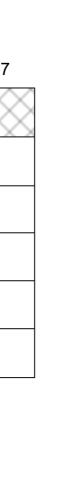
Stage 1

Stage 2

Stage 3

Stage 4

Stage 5



Predictors

Alpha

Number of assets

Sample maximal return

Sample minimal return

Sample mean return

Sample variance of returns

Sample 0.75 quantile of returns

Sample 0.5 quantile of returns

Sample 0.25 quantile of returns