

Tree building table

	0	1	2	3	4	5	6	7
Depth					1			
Stage 1						1		
Stage 2							1	
Stage 3						1		
Stage 4					1			
Stage 5								

Predictors

	Alpha
	Number of assets
	Sample maximal return
	Sample minimal return
	Sample 0.75 quantile of returns
	Sample 0.5 quantile of returns
	Sample 0.25 quantile of returns
	Sample mean return
	Sample variance of returns