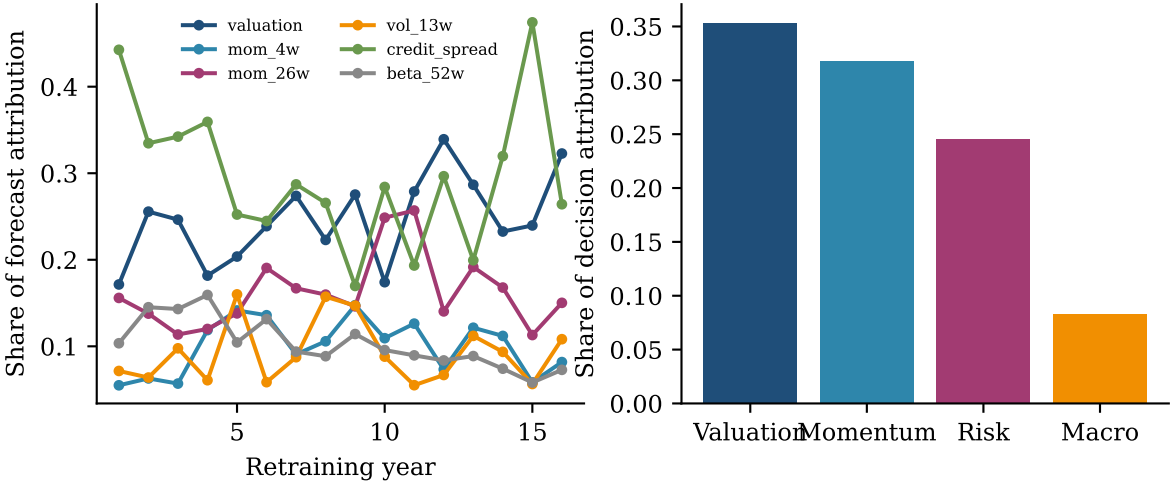
valuation
mom_4w
mom_26w
vol_13w
credit_spread
beta_52w
Share of forecast attribution
0.1
0.2
0.3
0.4
5
10
15
Retraining year
Share of decision attribution
0.00
0.05
0.10
0.15
0.20
0.25
0.30
0.35
Valuation
Momentum
Risk
Macro