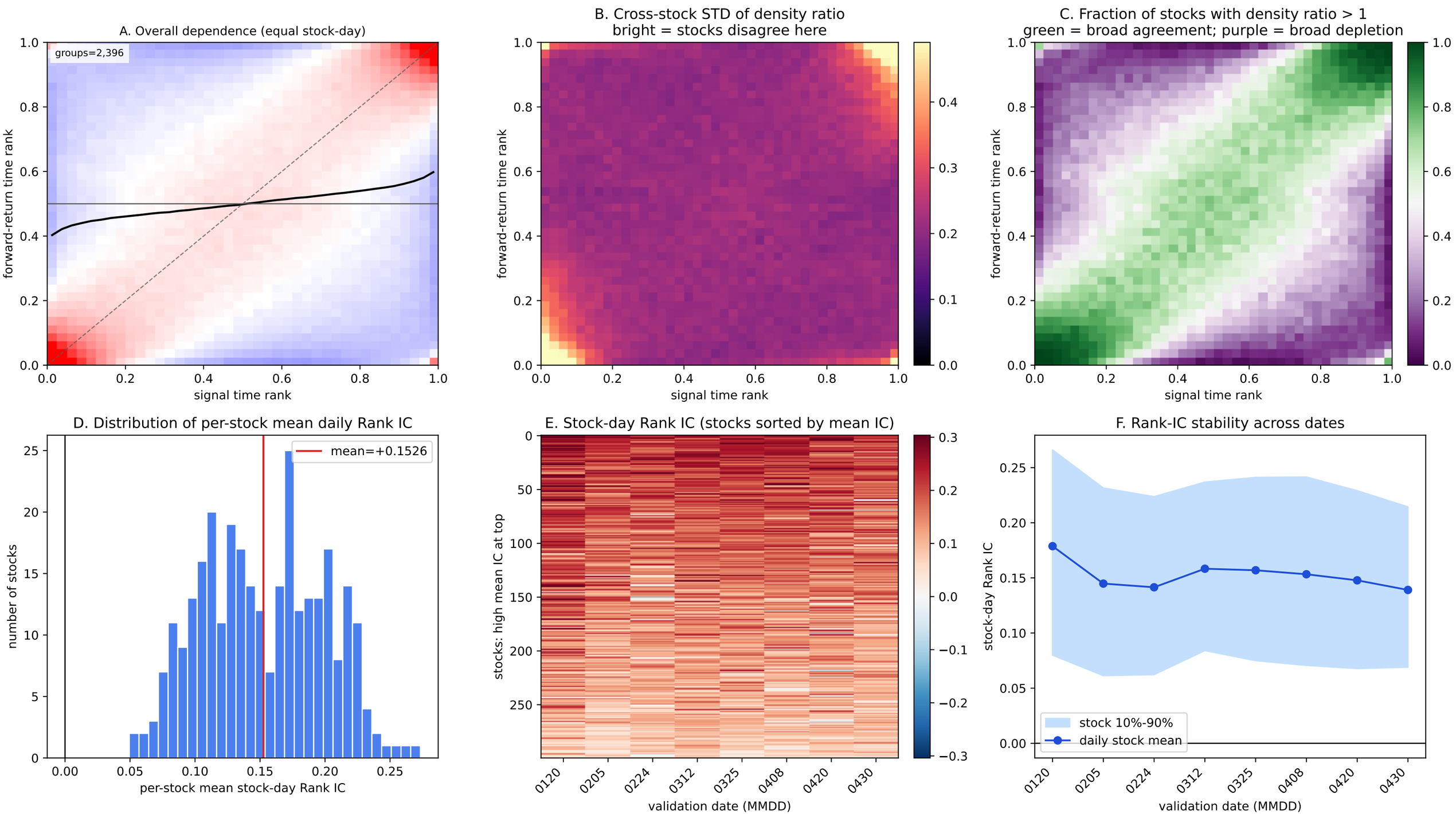
Stock heterogeneity dashboard | LYY.QueueLife.62 vs 5p7 | validation sample
A. Overall dependence (equal stock-day)
groups=2,396
forward-return time rank
signal time rank
B. Cross-stock STD of density ratio
bright = stocks disagree here
C. Fraction of stocks with density ratio > 1
green = broad agreement; purple = broad depletion
D. Distribution of per-stock mean daily Rank IC
mean=+0.1526
number of stocks
per-stock mean stock-day Rank IC
E. Stock-day Rank IC (stocks sorted by mean IC)
stocks: high mean IC at top
validation date (MMDD)
F. Rank-IC stability across dates
stock-day Rank IC
stock 10%-90%
daily stock mean