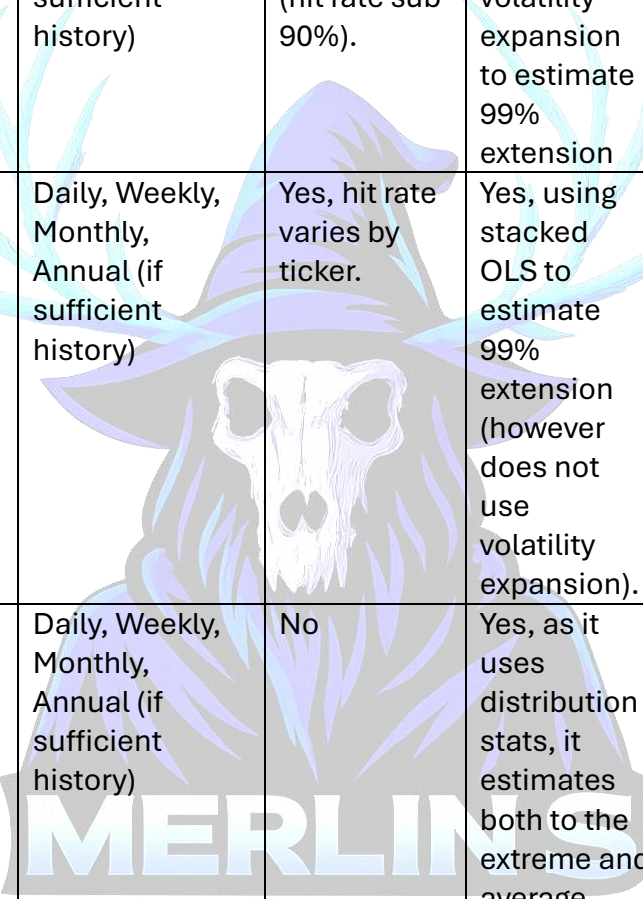




Forecast Level Method	Base Model for Levels	Prob model component?	Timeframes Supported	Has GT?	Confidence Metrics?	Volatility Adaptive?	Generation
Prospective R levels	Stacked OLS Prospective Regression	Yes, Apollo Master (240 + features)	Daily, Weekly, Monthly, Annual (if sufficient history)	No, reference target only (hit rate sub 90%).	Yes, using stacked OLS and volatility expansion to estimate 99% extension	Yes , but will over-estimate in extreme volatility environments	Can be generated through dashboard or LLM prompt directly.
Real Time R levels	Stacked OLS regression real time and XG boost Regression	Yes, Apollo Master (240+ features)	Daily, Weekly, Monthly, Annual (if sufficient history)	Yes, hit rate varies by ticker.	Yes, using stacked OLS to estimate 99% extension (however does not use volatility expansion).	Yes, but like prospective, can over-estimate in extreme volatility.	Only promptable through dashboard, requires CSV on the timeframe you are pulling levels for.
Monte Carlo Levels	Monte Carlo Simulation	Uses ticker price distribution to forecast based on the bell curve (probability aware, but not advanced).	Daily, Weekly, Monthly, Annual (if sufficient history)	No	Yes, as it uses distribution stats, it estimates both to the extreme and average move.	Yes, robust in highly volatile environments which will not alter its prediction like other methods.	Currently only promptable through dashboard, however LLM integration is on its way.
Custom RPPI	Base Regression	Simple Gap Probability index model	All timeframes, lower and high.	Yes	No	Will perform better in highly volatile	Promptable via LLM or dashboard.

		incorporated with strategy back testing enabled.				environments on "low precision"; however, will under-estimate price targets in extreme volatility.	
SRPPI	Base Regression seasonally filtered	Based solely on seasonal trends.	Daily, Weekly and Monthly only.	Yes	No	Volatility immune due to seasonal filtration. Will adapt to seasonal volatility trends. If seasonal volatility is abnormal for the season, it will perform poorly.	Promptable from dashboard only currently, but LLM support coming soon.
ARIMA	Arima forecast	Uses the ticker distribution to forecast, as well as price and seasonal trends.	All timeframes supported	No	Yes, estimates up to the 95% confidence band.	No, will adapt to seasonal volatility trends, but abnormal volatility will cause it to perform poorly.	Promptable through dashboard, coming soon to LLM integration.
Quantiles	Random Forest	Estimates uncertainty	Daily, Weekly, Monthly.	No	Yes, estimates	Will perform better than	Only promptable through dashboard,

		vs actual predicted price targets. Not good for predicting tps on the day.			degrees of uncertainty, which places the targets quite far from normal ticker movement.	most in highly volatile environments, but will over-estimate and has the worst performance over-all for TP reaching.	requires CSV on the timeframe you are pulling levels for.
uRPPI	Stacked OLS regression	Yes, basic one that uses Pinescript to determine hit rate stats.	Daily, weekly, monthly, 3-Month.	Yes	Yes, using stacked OLS	Yes, toggle to "low" precision in extreme volatility environments.	Base Tradingview Indicator.



Benchmarks

Model	Prob Parameter	Daily Performance ETF (SPY)	Weekly Performance ETF (SPY)	Daily Performance Ticker (GOOGL)	Weekly Performance Ticker (GOOGL)
Real time R levels	>=55%	1 Year Hi Hit: 78% Lo Hit: 56%	1 Year Hi Hit: 88% Lo Hit: 44%	1 Year Hi Hit: 64% Lo Hit: 54%	1 Year Hi Hit: 57.1% Lo Hit: 37.5%
Prospective R Levels	>= 90%	1 Year Hi Hit: 100% Lo Hit: 100%	1 Year Hi Hit: 100% Lo Hit: 100%	1 Year Hi Hit: 98% Lo Hit: 94%	1 Year Hi Hit: 94% Lo Hit: 89%
cRPPI		1 Year: PH1 Hit: 72% PL1 Hit: 62%	1 Year PH1 Hit: 68% PL1 Hit: 57%	1 Year: Hi Hit: 62% Lo Hit: 61%	1 Year Hi Hit: 72% Lo Hit: 65%

For specific benchmarks, utilize Merlin S' back testing stats for individual tickers. These are just generalizations based on forward tests.

