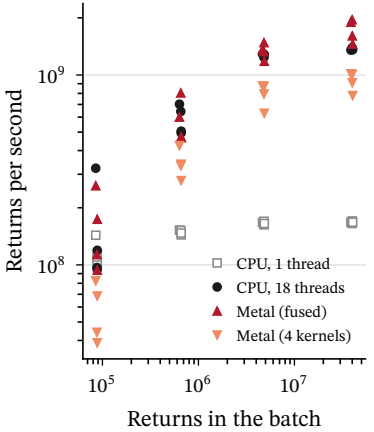
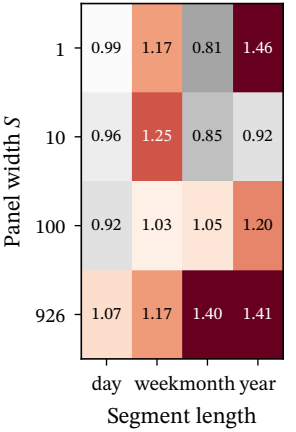
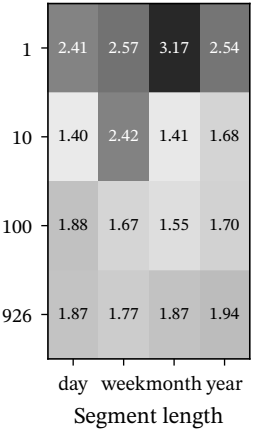

Panel A. Throughput, real panel
Returns per second
10^9
10^8
CPU, 1 thread
CPU, 18 threads
Metal (fused)
Metal (4 kernels)
10^5
10^6
10^7
Returns in the batch


Panel B. Speedup vs. CPU
Panel width S
1
10
100
926
0.99 1.17 0.81 1.46
0.96 1.25 0.85 0.92
0.92 1.03 1.05 1.20
1.07 1.17 1.40 1.41
day
week
month
year
Segment length


Panel C. Fusion gain
1
10
100
926
2.41 2.57 3.17 2.54
1.40 2.42 1.41 1.68
1.88 1.67 1.55 1.70
1.87 1.77 1.87 1.94
day
week
month
year
Segment length