ROC Curve Comparison: Single Streams vs Ensemble

Ensemble +13% vs best single

- Quantitative Only (AUC = 0.632)
- NLP Only (AUC = 0.608)
- Break Signals Only (AUC = 0.575)
- Simple Average (AUC = 0.654)
- Stacking Ensemble (AUC = 0.712)
- Random (AUC = 0.500)

False Positive Rate

True Positive Rate