# ZIP FILE 1：shanghai.zip

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| **TYPE** | **NAME** | **INTRODUCTION** |
| Code | Figure 10(a).py | Python code for plotting Figure 10(a) |
| Data | shanghai.csv | Historical data for Shanghai market |
| Data | guangdong.csv | Historical data for Guangdong market |
| Data | hubei.csv | Historical data for Hubei market |

# ZIP FILE 2：beijing.zip

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| **TYPE** | **NAME** | **INTRODUCTION** |
| Code | Figure 10(b).py | Python code for plotting Figure 10(b) |
| Code | Figure 10(b)rf.py | Python code for plotting RF comparison result in Figure 10(b) |
| Data | beijing.csv | Historical data for Beijing market |
| Data | guangdong.csv | Historical data for Guangdong market |
| Data | hubei.csv | Historical data for Hubei market |
| Data | forecasting result of RF.xlsx | The output forecasting data by RF in Beijing market |
| Figure | fig 10(b) revised.svg | The revised comparison results between CTr2L and machine learning methods |
| Figure | rf.svg | The graphic comparison results of RF, CTr2L and historical volatility |