

AUC Score

-0.2

-0.1

0.0

Training Period

Short-period

Long-period

8  
7  
6  
5  
4  
3  
2  
1

Testing Period

2

3

4

5

6

7

8

9

2

3

4

5

6

7

8

9

0.01

-0.09

-0.04

-0.05

-0.1

-0.04

-0.08

-0.08

-0.13

-0.08

-0.06

-0.08

-0.07

-0.14

-0.08

-0.07

-0.06

-0.11

-0.11

-0.18

-0.12

-0.11

-0.19

-0.14

-0.16

-0.17

-0.21

-0.17

-0.19

-0.17

-0.2

-0.19

-0.22

-0.22

-0.28

-0.22

-0.05

-0.11

-0.07

-0.09

-0.14

-0.09

-0.09

-0.09

-0.15

-0.1

-0.09

-0.09

-0.16

-0.1

-0.1

-0.12

-0.13

-0.19

-0.14

-0.13

-0.2

-0.14

-0.17

-0.18

-0.22

-0.18

-0.19

-0.17

-0.2

-0.19

-0.22

-0.22

-0.28

-0.22