

AUC Score

-0.3

-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

0.02

-0.04

-0.1

-0.12

-0.05

-0.06

-0.11

-0.08

-0.05

-0.08

-0.13

-0.15

-0.05

-0.08

-0.07

-0.1

-0.08

-0.12

-0.08

-0.18

-0.16

-0.25

-0.1

-0.2

-0.22

-0.31

-0.27

-0.29

-0.21

-0.24

-0.24

-0.26

-0.2

-0.19

-0.07

-0.09

-0.06

-0.11

-0.06

-0.12

-0.21

-0.19

-0.24

-0.25

-0.21

-0.24

-0.22

-0.26

-0.27

-0.25

-0.31

-0.31

-0.29

-0.29