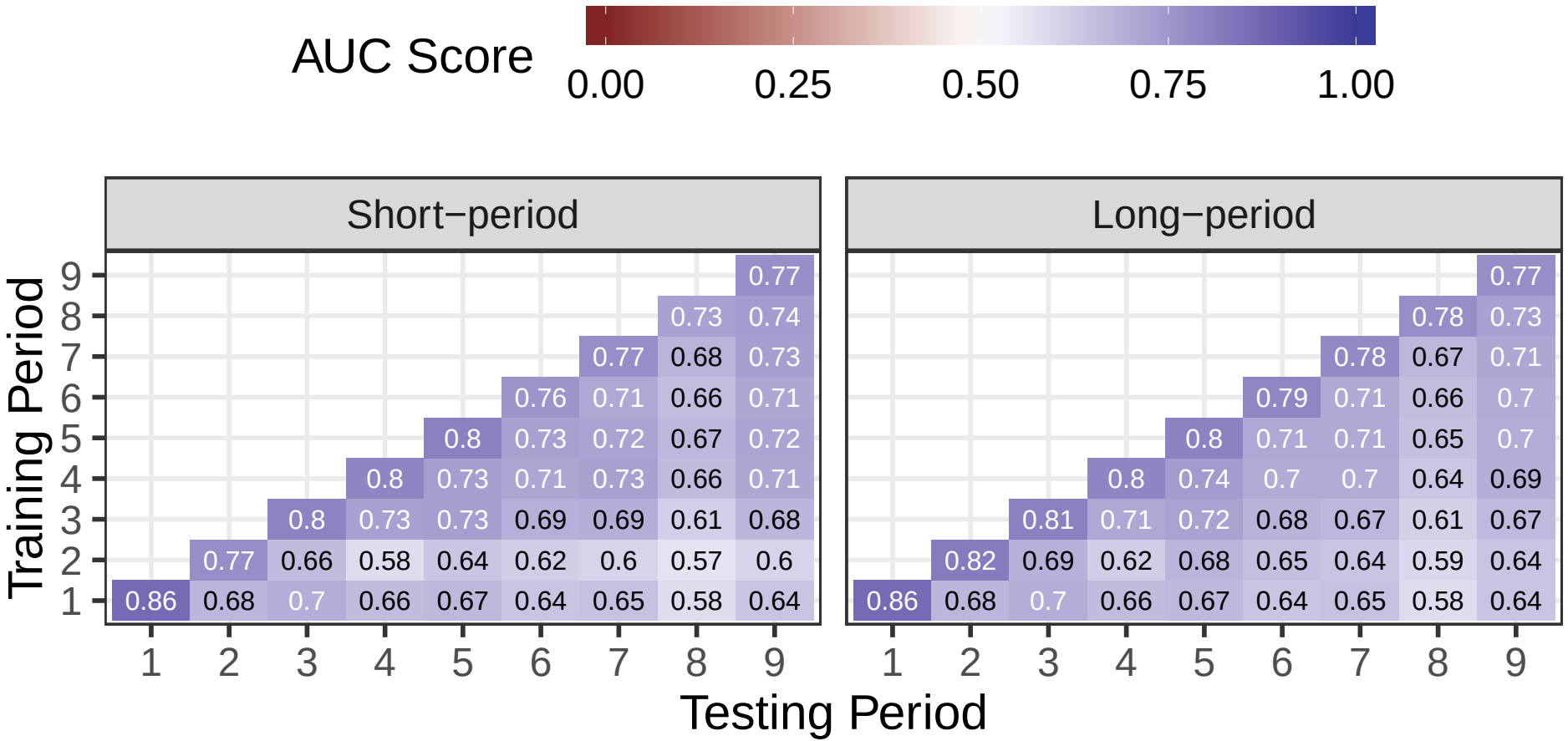
AUC Score
0.00
0.25
0.50
0.75
1.00
Short−period
Long−period
Training Period
Testing Period
1 2 3 4 5 6 7 8 9
0.86 0.68 0.7 0.66 0.67 0.64 0.65 0.58 0.64
0.77 0.66 0.58 0.64 0.62 0.6 0.57 0.6
0.8 0.73 0.73 0.69 0.69 0.61 0.68
0.8 0.73 0.71 0.73 0.66 0.71
0.8 0.73 0.72 0.67 0.72
0.76 0.71 0.66 0.71
0.77 0.68 0.73
0.73 0.74
0.77
0.86 0.68 0.7 0.66 0.67 0.64 0.65 0.58 0.64
0.82 0.69 0.62 0.68 0.65 0.64 0.59 0.64
0.81 0.71 0.72 0.68 0.67 0.61 0.67
0.8 0.74 0.7 0.7 0.64 0.69
0.79 0.71 0.66 0.7
0.8 0.71 0.71 0.65 0.7
0.78 0.67 0.71
0.78 0.73
0.77