

AUC Score

-0.20

-0.15

-0.10

-0.05

Training Period

Short-period

Long-period

4

3

2

1

2

3

4

5

Testing Period

2

3

4

5

-0.19

-0.06

-0.06

0

-0.18

-0.09

-0.04

-0.22

-0.08

-0.2

-0.19

-0.08

-0.1

-0.04

-0.18

-0.12

-0.08

-0.22

-0.1

-0.2