

MODEL	FEATURES	DATA	PRECISION	RECALL	F1-SCORE					
SVM	TECH-IND	NIFTY	0.627442	0.608333	0.673913					
SVM	TECH-IND	DAX	0.614706	0.603448	0.655556					
SVM	TECH-IND	SSE	0.64902	0.6	0.623364					
SVM	TECH-IND	NI225	0.615625	0.659322	0.636585				1/-1 MODEL	
SVM-GEN	TECH-IND	NIFTY	0.606742	0.65	0.670807					
SVM-GEN	TECH-IND	DAX	0.631525	0.59812	0.645726					
SVM-GEN	TECH-IND	SSE	0.623256	0.603571	0.633803					
SVM-GEN	TECH-IND	NI225	0.675625	0.659322	0.646585					
SVM-PCA-GEN	TECH-IND	NIFTY	0.640777	0.616667	0.654286					
SVM-PCA-GEN	TECH-IND	DAX	0.662337	0.612759	0.634576					
SVM-PCA-GEN	TECH-IND	SSE	0.62	0.6461429	0.683209					
SVM-PCA-GEN	TECH-IND	NI225	0.663636	0.625424	0.6412					
DATA	MODEL	MAE	RMSE	R^2	Accuracy	Pred Return	Actual Return		PRICE MODEL	
NIFTY	SVM	36787.12262	190.09799	0.982	51.091121	15.71871	30.821			
DAX	SVM	70542.3391	266.598083	0.96723	50.000843	10.0646	20.541			
NI225	SVM	143936.9963	385.9812235	0.982577883	51.88123437	16.8412	34.59			
SSE	SVM	1930.09725	44.00091265	0.9708779972	51.0145901	11.8128	24.61			
DATA	ALGO	TIME STAMP	PRED RETURN	ACT RETURN	ACCURACY					
NIFTY	SVM	2019-2021	18.72124	30.821	61.0911211				TECH INDICATORS	
NIFTY	SVM-GEN	2019-2021	18.712398	30.281	60.7131436					
NIFTY	SVM-PCA-GEN	2019-2021	18.709808	30.281	61.777737					
DATA	ALGO	TIME STAMP	PRED RETURN	ACT RETURN	ACCURACY					
DAX	SVM	2019-2021	9.9118395	20.54100948	48.198636					
DAX	SVM-GEN	2019-2021	10.01921765	20.54100948	48.20765					
DAX	SVM-PCA-GEN	2019-2021	10.0007184	20.54100948	48.60018388					
DATA	ALGO	TIME STAMP	PRED RETURN	ACT RETURN	ACCURACY					
NI225	SVM	2019-2021	20.6712	34.59124567	59.74732					
NI225	SVM-GEN	2019-2021	20.7671	34.59124567	59.98					
NI225	SVM-PCA-GEN	2019-2021	20.7671	34.59124567	59.9993271					

DATA	ALGO	TIME STAMP	PRED RETURN	ACT RETURN	ACCURACY					
SSE	SVM	2019-2021	13.46712	24.61	54.707					
SSE	SVM-GEN	2019-2021	13.47671	24.61	54.7571201					
SSE	SVM-PCA-GEN	2019-2021	13.4732	24.61	54.7091					