

Response defined as AUC

|       | 04    | 05    | 06    | 07    | 08    | 09    | 10    | 11    | 12    | 13    |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| ED    | -0.46 | -0.53 | -0.58 | -0.55 | -0.61 | -0.6  | -0.59 | -0.63 | -0.66 | -0.69 |
| SC_W  | 0.2   | 0.27  | 0.33  | 0.33  | 0.4   | 0.37  | 0.36  | 0.33  | 0.37  | 0.36  |
| SC_L  | -0.21 | -0.29 | -0.36 | -0.37 | -0.43 | -0.4  | -0.39 | -0.36 | -0.4  | -0.37 |
| SPE   | 0.43  | 0.5   | 0.55  | 0.53  | 0.58  | 0.56  | 0.55  | 0.6   | 0.66  | 0.63  |
| SPE_W | 0.41  | 0.47  | 0.53  | 0.51  | 0.55  | 0.55  | 0.59  | 0.64  | 0.68  | 0.66  |
| COM   | 0.31  | 0.38  | 0.41  | 0.37  | 0.4   | 0.37  | 0.41  | 0.45  | 0.5   | 0.56  |
| SI    | -0.21 | -0.28 | -0.34 | -0.34 | -0.41 | -0.38 | -0.38 | -0.34 | -0.39 | -0.37 |
| SI_L  | -0.35 | -0.41 | -0.44 | -0.41 | -0.47 | -0.45 | -0.43 | -0.45 | -0.5  | -0.53 |
| NAV   | 0.39  | 0.46  | 0.51  | 0.47  | 0.54  | 0.52  | 0.49  | 0.51  | 0.57  | 0.57  |
| DIF   |       |       |       |       |       |       |       |       |       |       |
|       | 04    | 05    | 06    | 07    | 08    | 09    | 10    | 11    | 12    | 13    |

threshold