|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| ML Technique | P1 | Annualized return in training | Annualized return in testing | AUPRC in training | AUPRC in testing |  |
| BP neural network | 11.3710 | 7.0068 | 6.5136 | (3 class) | (3 class) |  |