

Detailed results for hyper parameter experiments

vocab size

Forex accurac y	Forex precisio n	Forex recall	Forex f1_macr o	Forex f1_micr o	cluster number	Eur USD accuracy	Eur USD precision	Eur USD recall	Eur USD f1_macro	Eur USD f1_micro
0.70690	0.79278	0.367		0.70690		0.722808	0.812026	0.4029		
1	6	298	0.63598	1	10	079	011	36	0.660866	0.722808
0.71055		0.373	0.64066	0.71055		0.721144	0.808796			
3	0.80476	72	5	3	20	749	775	0.4103	0.661269	0.721145
0.72380	0.81331	0.401	0.66131	0.72380		0.728109	0.813969	0.4286		
9	6	126	5	9	30	393	665	24	0.672109	0.728109
0.72911	0.82007	0.415	0.66947	0.72911		0.725787	0.818140	0.4194		
4	6	796	9	4	40	111	693	41	0.667743	0.725787
0.73507	0.81979	0.432	0.67895	0.73507		0.728769	0.812505	0.4267		
6	1	277	3	6	50	444	896	64	0.672453	0.728769
0.73009	0.80569	0.430	0.67446	0.73009		0.733079	0.818422	0.4377		
9	7	425	9	9	60	58	342	65	0.679303	0.73308
0.72115	0.80975	0.408	0.66001	0.72115		0.730759	0.819869	0.4341		
5	8	432	2	5	70	499	148	12	0.675848	0.730759
0.72380	0.80771	0.413	0.66362	0.72380		0.740377	0.827902	0.4487		
7	4	036	9	7	80	549	918	57	0.688241	0.740378
0.73241	0.79501	0.457	0.68200	0.73241		0.730756	0.809496	0.4450		
6	4	048	7	6	90	199	269	88	0.678587	0.730756
0.73076	0.78967	0.446	0.67894	0.73076		0.738704	0.803780	0.4689		
3	5	022	3	3	100	319	339	16	0.691968	0.738704
0.73308	0.79975	0.450	0.68174	0.73308		0.729757	0.805247	0.4469		
1	8	584	7	1	110	321	239	14	0.678015	0.729757
0.73372	0.78399	0.474	0.68741	0.73372		0.737038	0.805328	0.4689		
9	8	429	7	9	120	789	616	49	0.690221	0.737039
0.73474	0.80733	0.446	0.68230	0.73474		0.731418	0.805438	0.4543		
8	8	914	6	8	130	451	168	04	0.680944	0.731418
0.72942	0.80296	0.441	0.67656	0.72942		0.738363	0.801962	0.4789		
8	4	451	1	8	140	292	577	82	0.693171	0.738363
	0.80863	0.460	0.69027			0.746319	0.803645	0.5018		
0.73904	1	651	2	0.73904	150	113	35	77	0.704592	0.746319
0.74035	0.79021	0.492	0.69713	0.74035		0.742332	0.802695	0.4973		
8	3	752	3	8	160	402	542	39	0.700638	0.742332
0.73837	0.80358	0.463	0.69003	0.73837		0.744003	0.802969	0.4936		
8	4	436	7	8	170	432	959	2	0.701401	0.744003
0.73472	0.79631	0.472	0.68848	0.73472		0.740033	0.812226	0.4716		
3	7	602	8	3	180	223	73	85	0.692951	0.740033
0.73672	0.80162	0.462	0.68730	0.73672		0.743662	0.797885	0.5073		
3	3	535	6	3	190	406	288	89	0.703611	0.743662
0.74499	0.80341	0.497	0.70339	0.74499		0.739681	0.811216	0.4817		
4	8	323	9	4	200	195	767	18	0.695784	0.739681

embedding dimension for Forex News Dataset

accuracy	precision	recall	f1_macro	f1_micro	embedding dimension
0.741676	0.796472	0.492744	0.699389	0.741676	50
0.750966	0.815365	0.504662	0.709403	0.750966	70
0.740682	0.79467	0.48633	0.697318	0.740682	90
0.741988	0.792012	0.510183	0.702928	0.741988	110
0.753263	0.793984	0.531201	0.717146	0.753263	130
0.749624	0.806427	0.512844	0.710876	0.749624	150
0.744654	0.808258	0.499158	0.70345	0.744654	170
0.73637	0.793649	0.489983	0.693781	0.73637	190
0.756261	0.806396	0.524771	0.71903	0.756261	210
0.749975	0.80559	0.509224	0.709528	0.749975	230
0.754266	0.807578	0.525721	0.717151	0.754266	250
0.743661	0.797086	0.502827	0.70336	0.743661	270
0.738356	0.800201	0.486347	0.695198	0.738356	290

window size for word embedding training

accuracy	precision	recall	f1_macro	f1_micro	window size
0.745658	0.804526	0.49548	0.703292	0.745658	1
0.739688	0.787681	0.487223	0.696233	0.739688	2
0.748644	0.806505	0.502777	0.707567	0.748644	3
0.74003	0.802493	0.481768	0.694779	0.74003	4
0.740359	0.781072	0.501918	0.698994	0.740359	5
0.73307	0.797931	0.466188	0.684645	0.73307	6
0.732409	0.792794	0.469875	0.684981	0.732409	7
0.738026	0.779733	0.502852	0.697257	0.738026	8
0.738698	0.781028	0.498249	0.696851	0.738698	9
0.741354	0.785854	0.501051	0.699741	0.741354	10
0.737051	0.797753	0.474395	0.690762	0.737051	11
0.73572	0.808319	0.468023	0.688003	0.73572	12
0.742679	0.793688	0.49829	0.700302	0.742679	13
0.736383	0.797383	0.481743	0.691869	0.736383	14
0.744324	0.801645	0.497306	0.702919	0.744324	15

Extended latent concepts Frequency based on 5 similar words

expansion

accuracy	precision	recall	f1_macro	f1_micro	cluster #
0.706901	0.792786	0.367298	0.63598	0.706901	10
0.710553	0.80476	0.37372	0.640665	0.710553	20
0.723809	0.813316	0.401126	0.661315	0.723809	30
0.729114	0.820076	0.415796	0.669479	0.729114	40
0.735076	0.819791	0.432277	0.678953	0.735076	50
0.730099	0.805697	0.430425	0.674469	0.730099	60
0.721155	0.809758	0.408432	0.660012	0.721155	70
0.723807	0.807714	0.413036	0.663629	0.723807	80
0.732416	0.795014	0.457048	0.682007	0.732416	90
0.730763	0.789675	0.446022	0.678943	0.730763	100
0.733081	0.799758	0.450584	0.681747	0.733081	110
0.733729	0.783998	0.474429	0.687417	0.733729	120
0.734748	0.807338	0.446914	0.682306	0.734748	130
0.729428	0.802964	0.441451	0.676561	0.729428	140
0.73904	0.808631	0.460651	0.690272	0.73904	150
0.740358	0.790213	0.492752	0.697133	0.740358	160
0.738378	0.803584	0.463436	0.690037	0.738378	170
0.734723	0.796317	0.472602	0.688488	0.734723	180
0.736723	0.801623	0.462535	0.687306	0.736723	190
0.744994	0.803418	0.497323	0.703399	0.744994	200

bag of concepts results

accuracy	precision	recall	f1_macro	f1_micro	cluster number
0.706901	0.792786	0.367298	0.63598	0.706901	10
0.710553	0.80476	0.37372	0.640665	0.710553	20
0.723809	0.813316	0.401126	0.661315	0.723809	30
0.729114	0.820076	0.415796	0.669479	0.729114	40
0.735076	0.819791	0.432277	0.678953	0.735076	50
0.730099	0.805697	0.430425	0.674469	0.730099	60
0.721155	0.809758	0.408432	0.660012	0.721155	70
0.723807	0.807714	0.413036	0.663629	0.723807	80
0.732416	0.795014	0.457048	0.682007	0.732416	90
0.730763	0.789675	0.446022	0.678943	0.730763	100
0.733081	0.799758	0.450584	0.681747	0.733081	110
0.733729	0.783998	0.474429	0.687417	0.733729	120
0.734748	0.807338	0.446914	0.682306	0.734748	130

0.729428	0.802964	0.441451	0.676561	0.729428	140
0.73904	0.808631	0.460651	0.690272	0.73904	150
0.740358	0.790213	0.492752	0.697133	0.740358	160
0.738378	0.803584	0.463436	0.690037	0.738378	170
0.734723	0.796317	0.472602	0.688488	0.734723	180
0.736723	0.801623	0.462535	0.687306	0.736723	190
0.744994	0.803418	0.497323	0.703399	0.744994	200
0.749293	0.787943	0.519316	0.711539	0.749293	210
0.741347	0.782619	0.503761	0.700881	0.741347	220
0.741682	0.807522	0.488157	0.697885	0.741682	230
0.740346	0.789827	0.497339	0.699046	0.740346	240
0.737716	0.807308	0.466163	0.688481	0.737716	250
0.736379	0.786246	0.476247	0.691373	0.736379	260
0.735385	0.793894	0.46804	0.68842	0.735385	270
0.741678	0.795779	0.489066	0.6986	0.741678	280
0.742007	0.786663	0.500067	0.701274	0.742007	290
0.743343	0.792751	0.499208	0.70123	0.743343	300