```
d.:d:opnd(input—iroc)
Train Timestamp Range:  2019-07-01 00:01:00 2019-11-24 11:07:00
Validation Timestamp Range:  2019-11-24 11:08:00 2019-12-12 15:44:00
Test Timestamp Range:  2019-12-12 15:45:00 2019-12-31 00:00:00
```

```
Validation Buy and Hold Return: -0.75%
Validation Strategy Return: 61.14%
Number of moves: 7656
Test Buy and Hold Return: 0.35%
Test Strategy Return: 53.5%
Number of moves: 7737


Validation Confusion Matrix:
% of Positive Labels Correctly Classified (TPR): 44.54%
% of Negative Labels Misclassified as Positive (FPR): 63.86%
% of Positive Labels Misclassified as Negative (FNR): 55.46%
% of Negative Labels Correctly Classified (TNR): 36.14%


Test Confusion Matrix:
% of Positive Labels Correctly Classified (TPR): 47.0%
% of Negative Labels Misclassified as Positive (FPR): 68.73%
% of Positive Labels Misclassified as Negative (FNR): 53.0%
% of Negative Labels Correctly Classified (TNR): 31.27%


Binary Validation Accuracy: 0.41393663763200494
Binary Test Accuracy: 0.4169653524492234
Categorical Last prediction accuracy on validation set: 0.0748863023202035
Categorical Last prediction accuracy on test set: 0.09646587274058659
```