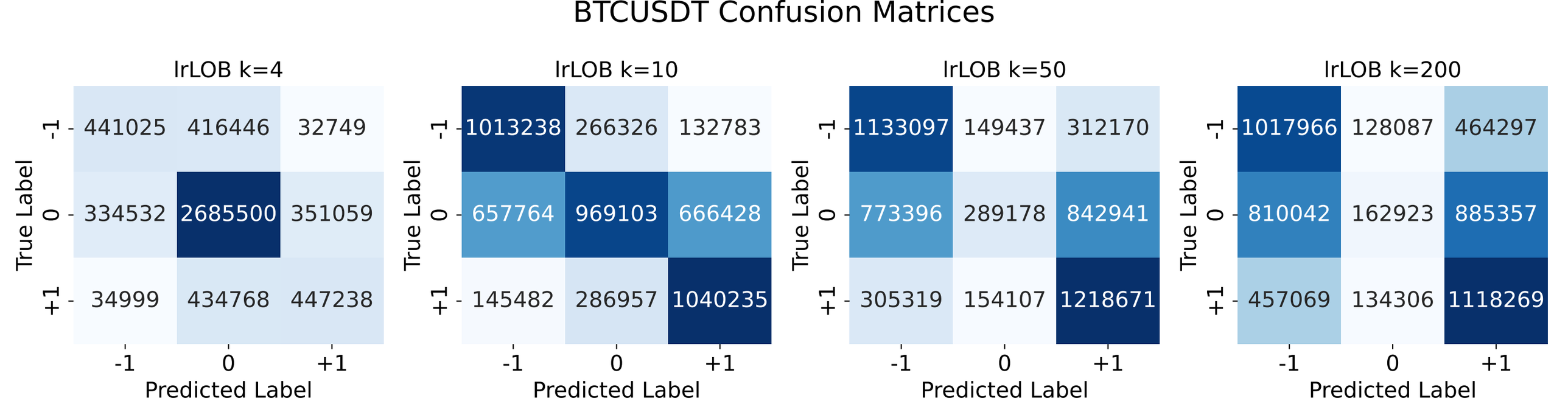
BTCUSDT Confusion Matrices
lrLOB k=4
True Label
-1
0
+1
441025
416446
32749
334532
2685500
351059
34999
434768
447238
-1
0
+1
Predicted Label
lrLOB k=10
True Label
-1
0
+1
1013238
266326
132783
657764
969103
666428
145482
286957
1040235
-1
0
+1
Predicted Label
lrLOB k=50
True Label
-1
0
+1
1133097
149437
312170
773396
289178
842941
305319
154107
1218671
-1
0
+1
Predicted Label
lrLOB k=200
True Label
-1
0
+1
1017966
128087
464297
810042
162923
885357
457069
134306
1118269
-1
0
+1
Predicted Label