Cumulative Returns Over Time Hybrid Model: Long 1 Assets 400 LSTM Baseline: Long 1 Assets Hybrid Model: Long 2 Assets LSTM Baseline: Long 2 Assets Hybrid Model: Long 3 Assets LSTM Baseline: Long 3 Assets 300 Hybrid Model: Long 5 Assets LSTM Baseline: Long 5 Assets % Cumulative Return All Assets Benchmark 200 100 0 2024.07.01 2023-11-01

Time