**[Figure 3] value and value comparison ,Value and moving average comparison**

The Figure 3 is an arbitrary stock price graph. The graph on the left will predict whether the value of day 0 is higher than the value of day 1, and whether the value of day 1 is higher than the value of day 2. Day 1 is higher than Day 0, and Day 2 is lower than Day 1, so the y(target) value is [rising, falling]. However, when comparing values ​​to values, there is a lot of noise, making predictions difficult. So we use the right method. On the right, a new orange line is added, which is the moving average line. The graph on the right predicts whether the value of day 0 is higher than the moving average up to 1 day, and the value of day 1 is higher than the moving average up to 2 days. Since the moving average on the first day is higher than the 0th value, and the second moving average is lower than the 1st value, the y(target) value will also be [rising, falling]. This method shows a higher performance (accuracy) than the left method comparing the values ​​with the values. We need to predict after 20 days to rebalance every 20 days. Therefore, the above two methods are specified as the Figure 4.

왼쪽의 그래프는 1일의 값을 통해 2일의 값을, 2일의 값을 통해 3일의 값을 예측할 것이다. 2일의 값은 1일의 값보다 높고, 3일의 값은 2일의 값보다 높으므로 [상승,상승] 예측을 해야 한다.

하지만 이 방법은 노이즈가 많아 좋은 예측을 할 수 없다. 그래서 오른쪽의 그래프처럼 예측 방법을 사용할 것이다. 오른쪽 그래프에는 이동평균선이 추가되어 있다. 1일의 값과 1일까지의 이동평균을 비교했을 때,