

Combination	Long		Long + Short	
	\$AAPL	\$AMZN	\$AAPL	\$AMZN
DT + 1-gram	14.40%	6.67%	28.97%	17.65%
RF + 2-gram	12.49%	6.70%	27.64%	15.95%
DT + 2-gram	16.98%	6.45%	35.18%	17.58%
RF + TF-IDF	11.81%	6.94%	26.25%	13.93%
XGBoost + TF-IDF	11.81%	4.86%	23.84%	16.23%
LSTM + CNN GloVe (6B, 100D)	-11.48%	-5.39%	-22.37%	-10.48%