

Company Under Study: JP Morgan(JPM)				
Model Used	Case	Accuracy	f1_score	auc_score
RandomForestClassifier	I	0.8	0.83	0.78
	II	0.79	0.83	0.78
	III	0.79	0.82	0.78
SVM	I	0.72	0.79	0.7
	II	0.72	0.78	0.69
	III	0.7	0.78	0.67
LogisticRegression	I	0.59	0.68	0.56
	II	0.59	0.68	0.56
	III	0.6	0.69	0.57
ExtraTreesClassifier	I	0.82	0.85	0.81
	II	0.82	0.85	0.82
	III	0.83	0.85	0.82
BaggingClassifier	I	0.78	0.8	0.79
	II	0.72	0.75	0.73
	III	0.74	0.77	0.74
DecisionTreeClassifier	I	0.7	0.75	0.7
	II	0.69	0.73	0.68
	III	0.68	0.73	0.67
AdaBoostClassifier	I	0.6	0.66	0.59
	II	0.63	0.68	0.62
	III	0.62	0.68	0.61
Basic_LSTM(lookback = 2)	I	0.43	0.38	0.45
	II	0.41	0.32	0.45
	III	0.51	0.49	0.53
Basic_LSTM(lookback = 3)	I	0.41	0.12	0.49
	II	0.53	0.6	0.51
	III	0.47	0.54	0.45
Basic_LSTM(lookback = 5)	I	0.49	0.53	0.49
	II	0.53	0.57	0.53
	III	0.48	0.51	0.49
LSTM(lookback = 2)	I	0.56	0.65	0.53
	II	0.52	0.49	0.55
	III	0.52	0.55	0.53
LSTM(lookback = 3)	I	0.53	0.6	0.52
	II	0.53	0.6	0.52
	III	0.54	0.62	0.52
LSTM(lookback = 5)	I	0.51	0.58	0.5
	II	0.52	0.6	0.5
	III	0.51	0.53	0.52