| Company U                | nder St | udy: Apple( | AAPL)    |           |
|--------------------------|---------|-------------|----------|-----------|
| Model Used               | Case    | Accuracy    | f1_score | auc_score |
| RandomForestClassifier   | I       | 0.76        | 0.79     | 0.75      |
|                          | II      | 0.75        | 0.79     | 0.74      |
|                          | Ш       | 0.74        | 0.78     | 0.73      |
| SVM                      | I       | 0.68        | 0.71     | 0.67      |
|                          | II      | 0.67        | 0.7      | 0.66      |
|                          | Ш       | 0.68        | 0.71     | 0.67      |
| LogisticRegression       | I       | 0.52        | 0.64     | 0.5       |
|                          | П       | 0.55        | 0.63     | 0.54      |
|                          | Ш       | 0.54        | 0.62     | 0.53      |
| ExtraTreesClassifier     | I       | 0.78        | 0.81     | 0.77      |
|                          | П       | 0.77        | 0.79     | 0.76      |
|                          | Ш       | 0.78        | 0.81     | 0.77      |
| BaggingClassifier        | I       | 0.74        | 0.76     | 0.74      |
|                          | II      | 0.74        | 0.76     | 0.74      |
|                          | Ш       | 0.72        | 0.75     | 0.72      |
| DecisionTreeClassifier   | ı       | 0.72        | 0.74     | 0.71      |
|                          | II      | 0.68        | 0.7      | 0.68      |
|                          | Ш       | 0.7         | 0.72     | 0.7       |
| AdaBoostClassifier       | I       | 0.66        | 0.7      | 0.65      |
|                          | II      | 0.66        | 0.71     | 0.66      |
|                          | Ш       | 0.65        | 0.69     | 0.64      |
| Basic_LSTM(lookback = 2) | ı       | 0.53        | 0.51     | 0.54      |
|                          | II      | 0.49        | 0.49     | 0.5       |
|                          | Ш       | 0.5         | 0.53     | 0.5       |
| Basic_LSTM(lookback = 3) | I       | 0.5         | 0.18     | 0.53      |
|                          | II      | 0.56        | 0.61     | 0.55      |
|                          | Ш       | 0.52        | 0.36     | 0.54      |
| Basic_LSTM(lookback = 5) | I       | 0.55        | 0.6      | 0.55      |
|                          | Ш       | 0.5         | 0.56     | 0.49      |
|                          | Ш       | 0.54        | 0.59     | 0.53      |
| LSTM(lookback = 2)       | I       | 0.52        | 0.56     | 0.52      |
|                          | П       | 0.55        | 0.56     | 0.55      |
|                          | Ш       | 0.53        | 0.57     | 0.53      |
| LSTM(lookback = 3)       | 1       | 0.55        | 0.57     | 0.55      |
|                          | П       | 0.56        | 0.62     | 0.55      |
|                          | III     | 0.5         | 0.53     | 0.49      |
| LSTM(lookback = 5)       | 1       | 0.54        | 0.66     | 0.52      |
|                          | II      | 0.52        | 0.56     | 0.52      |
|                          | III     | 0.5         | 0.53     | 0.5       |