Data Summary for Standard ML Models

Input Variables	Method	AUC	NDCG@1	Sensitivity	Precision
14 financial ratios	Random Forest	0.752	0.037	4.35%	5.08%
28 raw financial data items	RF-FR	0.812	0.165	13.04%	15.25%
	SVM	0.749	0	0	0
	SVM-FK	0.566	0.039	4.35%	5.08%
	Logit	0.5	0.012	0	0
	XGBoost	0.726	0.218	11.59%	13.56%