

Cubism

MSFT

Cumulative Accuracy

1.00  
0.75  
0.50  
0.25  
0.00

Jan-12

Jan-14

Jan-16

Jan-18

time = 20, ahead = 1, n\_train = 250, n\_test = 1920

Method

KNN

LDA

NB

RF

RG

SVM

