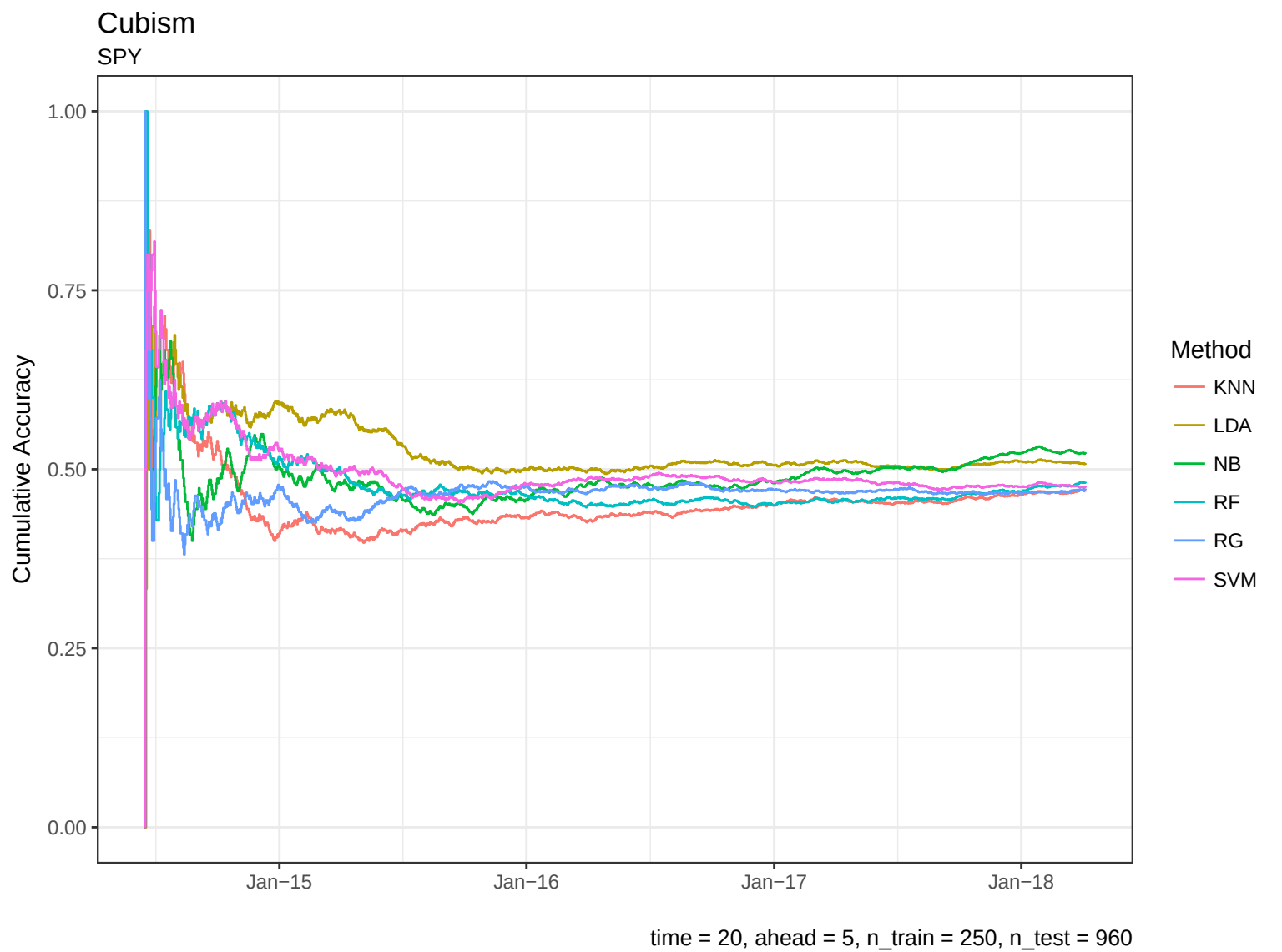
Cubism
SPY
Cumulative Accuracy
1.00
0.75
0.50
0.25
0.00
Jan−15
Jan−16
Jan−17
Jan−18
Method
KNN
LDA
NB
RF
RG
SVM
time = 20, ahead = 5, n_train = 250, n_test = 960