

Cubism

FB

Cumulative Return

0.15

0.10

0.05

0.00

-0.05

Nov-17

Dec-17

Jan-18

Feb-18

Mar-18

Apr-18

Method

KNN

LDA

NB

RF

RG

SVM

time = 5, ahead = 5, n_train = 250, n_test = 120

