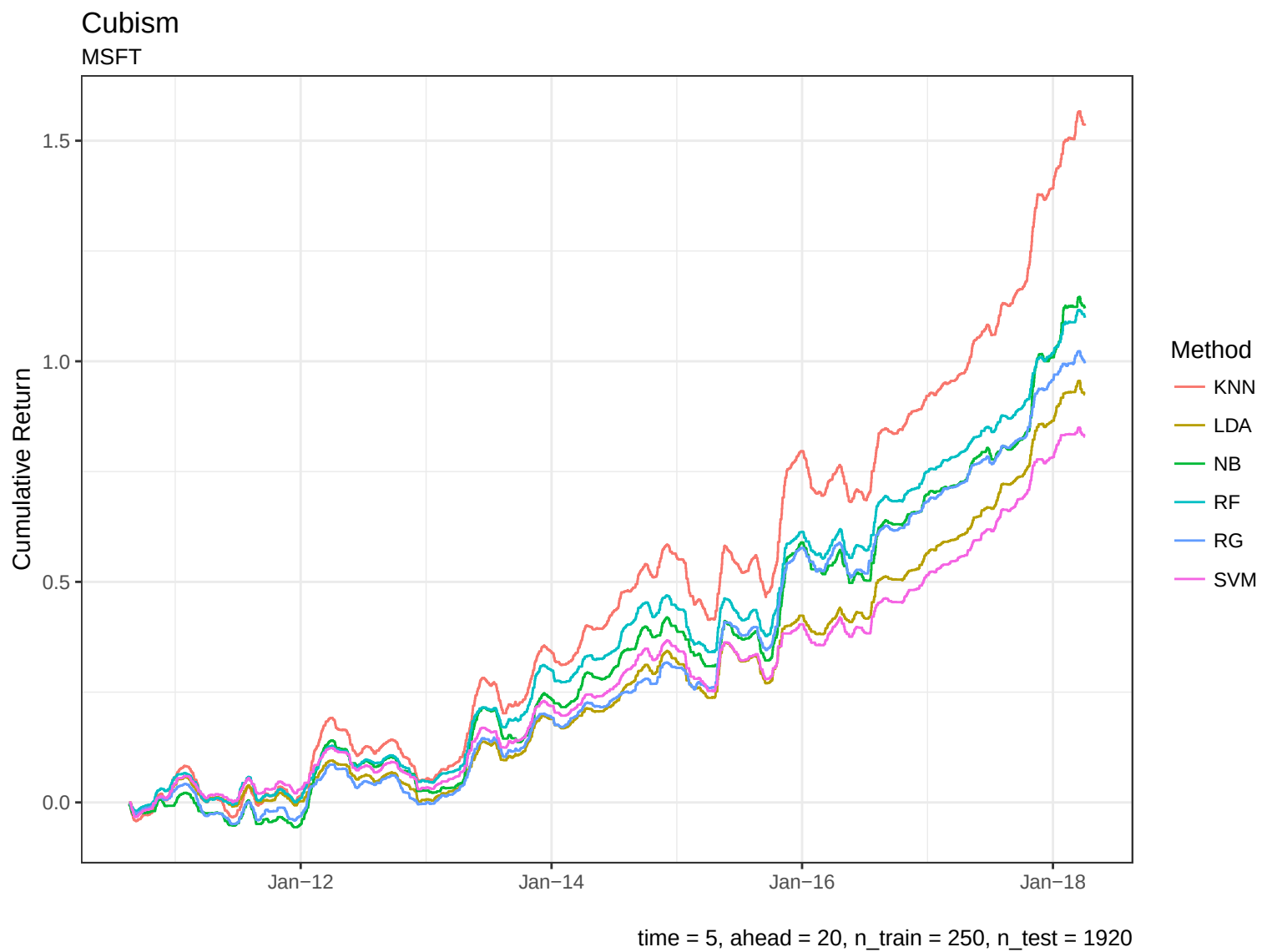
Cubism
MSFT
Cumulative Return
1.5
1.0
0.5
0.0
Jan−12
Jan−14
Jan−16
Jan−18
Method
KNN
LDA
NB
RF
RG
SVM
time = 5, ahead = 20, n_train = 250, n_test = 1920