

Table 5: Experimental results according to average accuracy; (T-5 A) with indicators; (T-5 B) without indicators

	Price	Return	Price	Return	Price	Return	Price	Return
Symbol	LR		RF		MLP		LSTM	
T-5 A	0.5229	0.5390	0.5105	0.5475	0.5256	0.5249	0.5110	0.5281
T-5 B	0.5130	0.5346	0.5089	0.5164	0.5138	0.5415	0.5091	0.5143