

Table 4: Experimental results according to average AUC; (T-4 A) with indicators; (T-4 B) without indicators

	Price	Return	Price	Return	Price	Return	Price	Return
Symbol	LR		RF		MLP		LSTM	
T-4 A	0.5260	0.5843	0.5256	0.5249	0.5022	0.5195	0.5167	0.5372
T-4 B	0.5051	0.5583	0.5020	0.5212	0.5017	0.5430	0.4885	0.5069