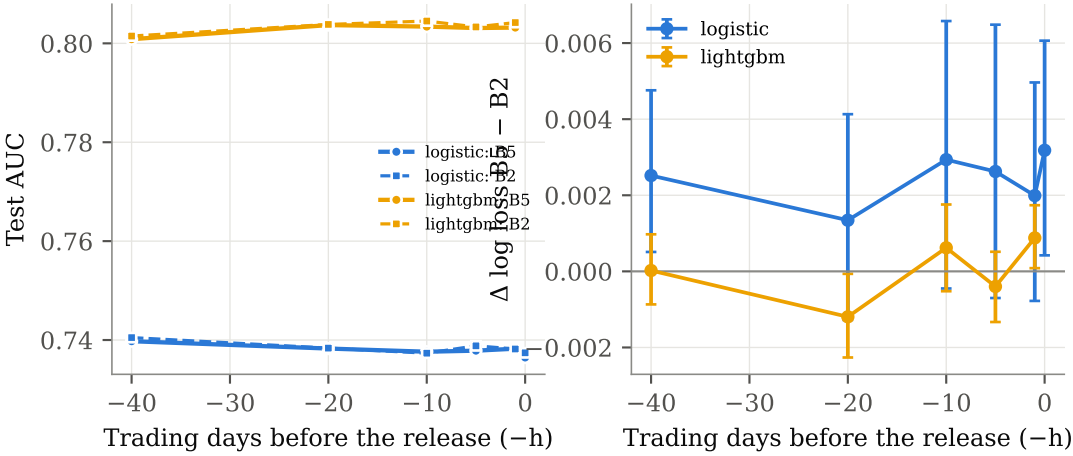

Test AUC
0.80
0.78
0.76
0.74
logistic:B5
logistic:B2
lightgbm:B5
lightgbm:B2
−40
−30
−20
−10
0
Trading days before the release (−h)
Δ log loss B5 − B2
0.006
0.004
0.002
0.000
−0.002
logistic
lightgbm
−40
−30
−20
−10
0
Trading days before the release (−h)