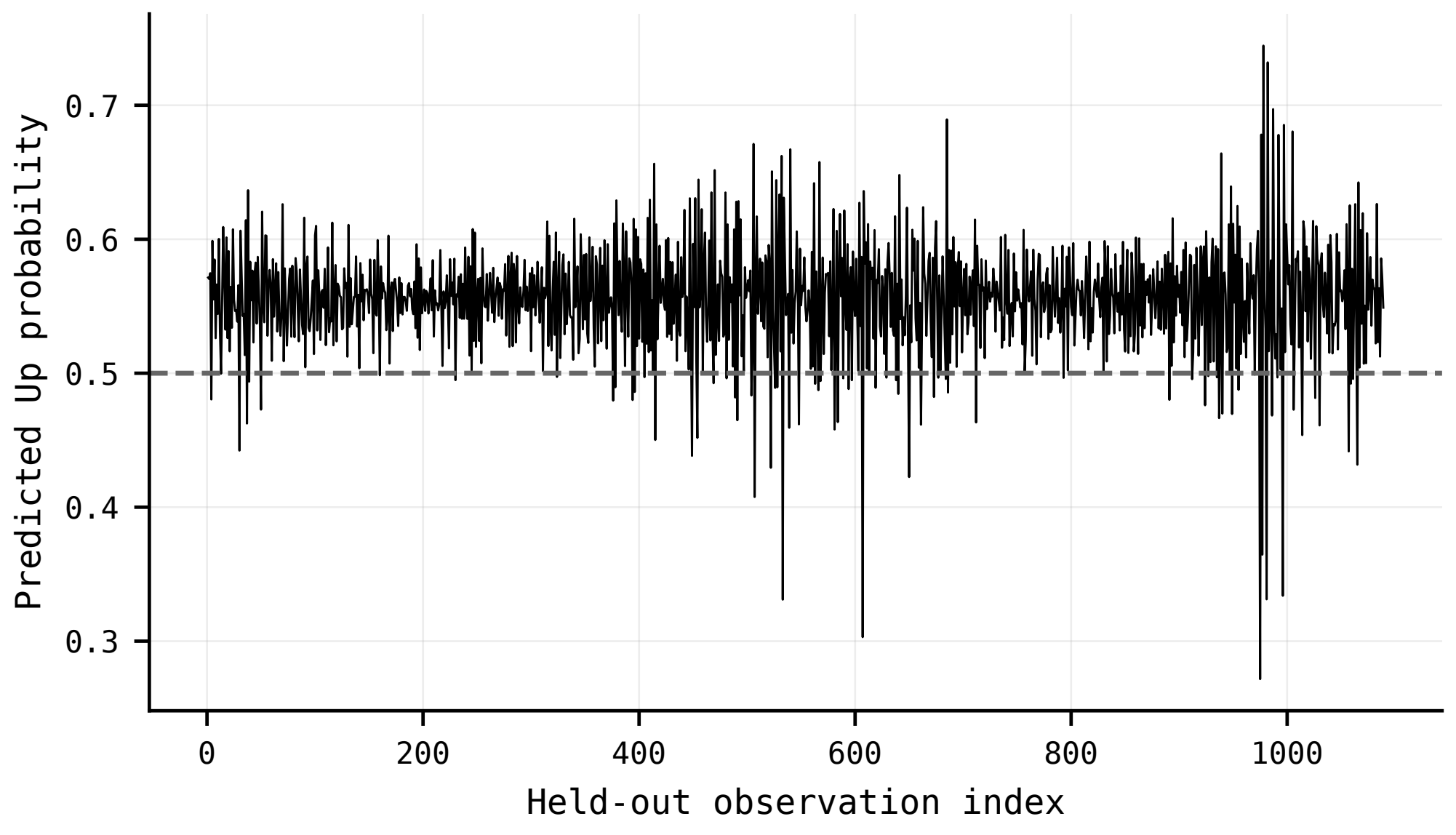

Predicted Up probability
0.7
0.6
0.5
0.4
0.3
0
200
400
600
800
1000
Held-out observation index