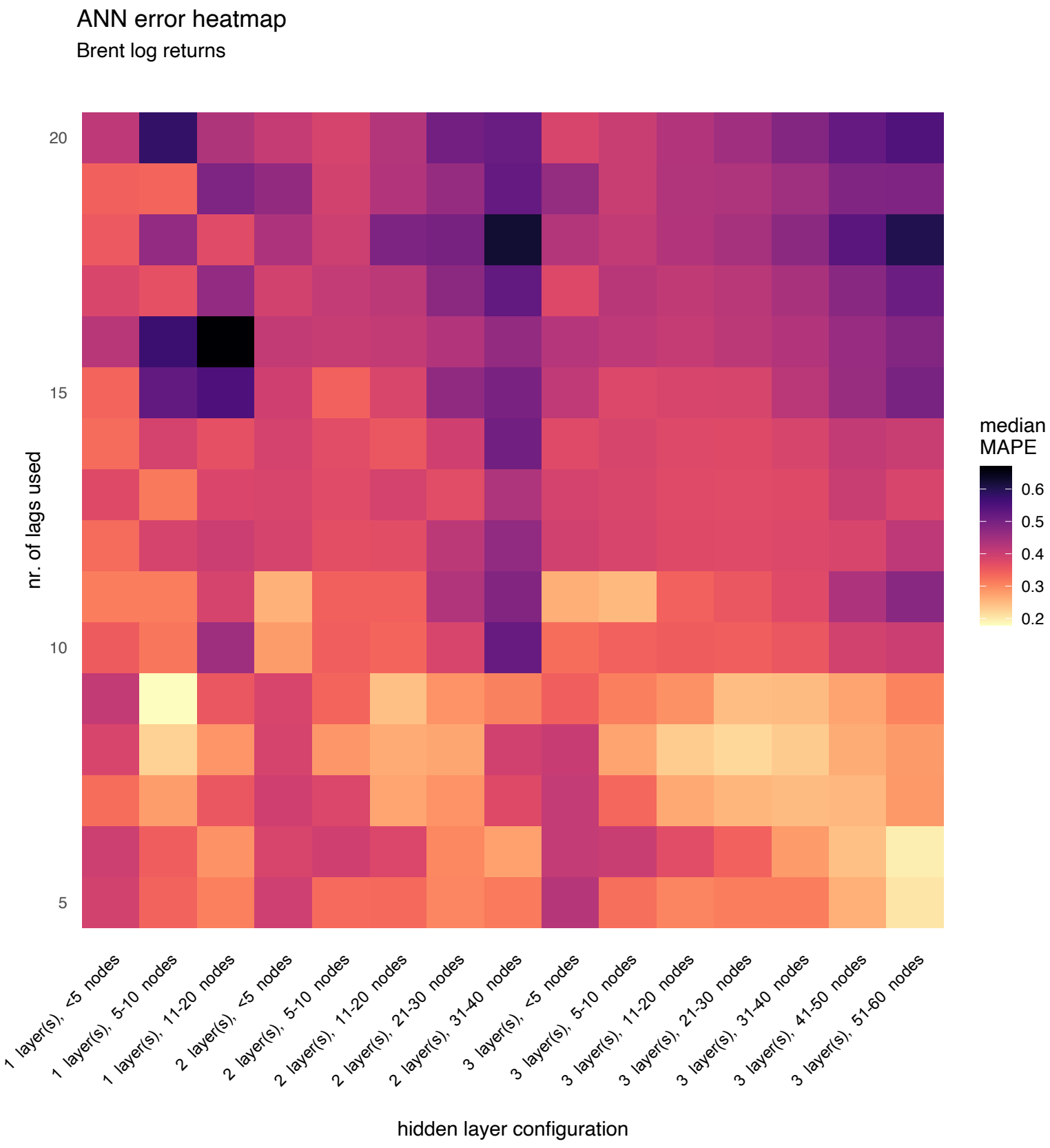
ANN error heatmap
Brent log returns
nr. of lags used
20
15
10
5
1 layer(s), <5 nodes
1 layer(s), 5-10 nodes
1 layer(s), 11-20 nodes
2 layer(s), <5 nodes
2 layer(s), 5-10 nodes
2 layer(s), 11-20 nodes
2 layer(s), 21-30 nodes
2 layer(s), 31-40 nodes
3 layer(s), <5 nodes
3 layer(s), 5-10 nodes
3 layer(s), 11-20 nodes
3 layer(s), 21-30 nodes
3 layer(s), 31-40 nodes
3 layer(s), 41-50 nodes
3 layer(s), 51-60 nodes
hidden layer configuration
median MAPE
0.6
0.5
0.4
0.3
0.2