

Annexure 1: Implementation Results of the Systematic Enhanced Deep Learning Framework for Irregular Sequential Analysis (SeLFISA)

Table 1: Results of Irregular Sequential Patterns Analysis

| List | Name | Length | Number of IQR Outliers |
|------|---|--------|------------------------|
| 1 | AUD_USD DailyExchaRate from 1990–2016 by Chang et al., (2018) | 5906 | 0 |
| 2 | GBP_USD DailyExchangeRate from 1990–2016 by Chang et al., (2018) | 6135 | 639 |
| 3 | CAD_USD DailyExchangeRate from 1990–2016 by Chang et al., (2018) | 5000 | 0 |
| 4 | SwiFranc_USD DailyExchangeRate from 1990–2016 by Chang et al., (2018) | 7015 | 0 |
| 5 | CNY_USD DailyExchangeRate from 1990–2016 by Chang et al., (2018) | 5000 | 0 |
| 6 | NZD_USD DailyExchangeRate from 1990–2016 by Chang et al., (2018) | 5000 | 0 |
| 7 | JPY_USD DailyExchangeRate from 1990–2016 by Chang et al., (2018) | 5000 | 24 |
| 8 | SGD_USD DailyExchangeRate from 1990–2016 by Chang et al., (2018) | 5000 | 0 |
| 9 | Monero CryptoCurrencyDailyRates from 2015–2018 by Glenski et al., (2019) | 1208 | 0 |
| 10 | S&P from 01–2008_12–2009 by Chalvatzisa et al., (2019) | 504 | 0 |
| 11 | DJI from 01–2008_12–2009 by Chalvatzisa et al., (2019) | 504 | 0 |
| 12 | NASDAQ from 01–2008_12–2009 by Chalvatzisa et al., (2019) | 504 | 0 |
| 13 | S&P500 from 10–2010_09–2016 by Bao et al, (2017) and Chalvatzisa et al., (2019) | 1696 | 0 |
| 14 | DJI from 10–2010_09–2016 by Bao et al., (2017) and Chalvatzisa et al., (2019) | 1513 | 0 |
| 15 | NASDAQ from Jan–Dec_2011 by Zhou et al. (2019) and Chalvatzisa et al., (2019) | 251 | 6 |
| 16 | S&P500 from Jan–Dec_2011 by Zhou et al., (2019) and Chalvatzisa et al., (2019) | 251 | 0 |

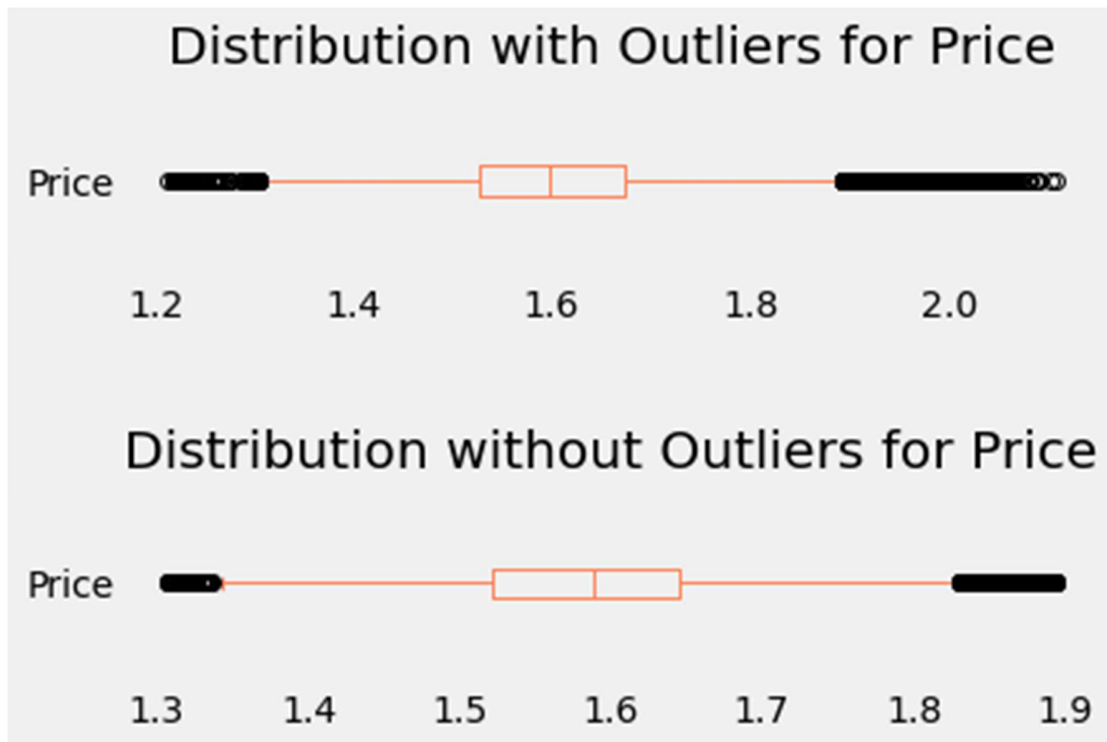


Figure 1: Interquartile range (IQR) GBP_USD DailyExchangeRate from 1990–2016 by Chang et al., (2018)

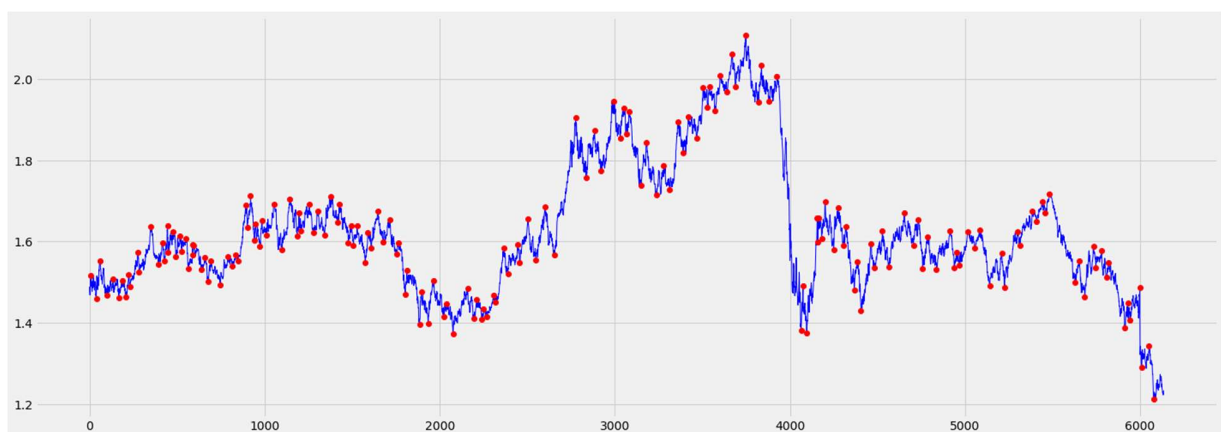


Figure 1: Irregular patterns peak period detection (IIPPD) GBP_USD DailyExchangeRate from 1990–2016 by Chang et al., (2018)

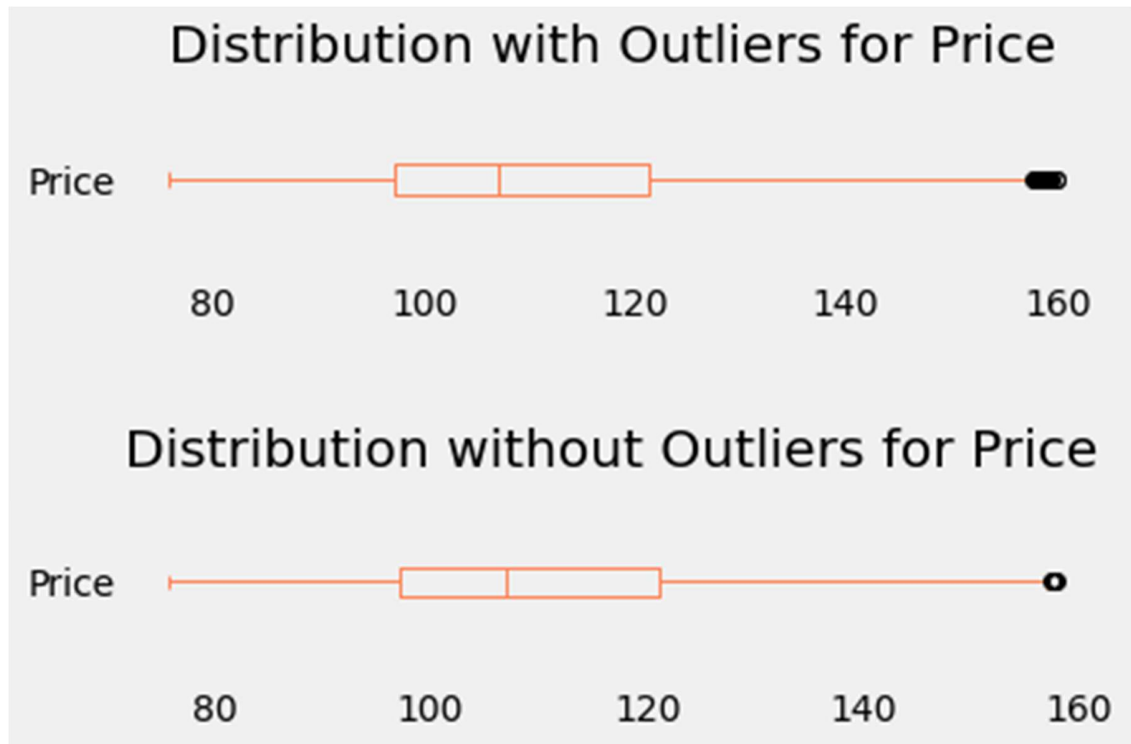


Figure 3: Interquartile range (IQR) JPY_USD DailyExchangeRate from 1990–2016 by Chang et al., (2018)



Figure 4: Irregular patterns peak period detection (IIPPD) JPY_USD DailyExchangeRate from 1990–2016 by Chang et al., (2018)