

ALGORITHM PARAMETERS

LSTM

```
1- stock_code = 1
2 - batch_size = 4
3 - dropout = 0.4
4 - epochs= 50,100
5 - units = 150
6 - window_size = 5,10,15,20
```

GENETIC

```
1 - estimator=RFC
2 - n_gen= 20
3 - size= 90
4 - n_best= 25
5 - n_rand= 25
6 - n_children= 25
7 - mutation_rate= 0.05
8 - n_estimators= 100
9 - n_jobs=-1
```

SVM

```
1 - kernel='rbf'  
2 - kernel='linear'  
3 - C = 1e3  
4 - kernel = 'poly'  
5 - C =1e2  
6 - degree = 2  
7 - kernel = 'rbf'  
8 - C = 1e3  
9 - Gamma = 0.1
```

FFT

```
1 - n_harm = 50
```

PCA

```
1 - n_components= 3
```

