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| --- | --- | --- | --- |
| **Table 2a. Average Gain of the proposed method over buy-and hold for stock AAPL.** | | | |
|  | **ROI Gain (%)** | **Sharpe Gain (%)** | **Sortino Gain (%)** |
| **Avg all** | 13.27 | 4.12 | 8.34 |
| **Avg Train** | 15.57 | 6.10 | 9.49 |
| **Avg Test** | 10.98 | 2.14 | 7.20 |

Note: Stock AAPL, Date: Apr 2014 to Apr 2019

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| --- | --- | --- | --- |
| **Table 2b. Average Gain of the proposed method over buy-and hold for SPY.** | | | |
|  | **ROI Gain (%)** | **Sharpe Gain (%)** | **Sortino Gain (%)** |
| **Avg all** | 7.12 | 3.97 | 10.17 |
| **Avg Train** | 8.86 | 4.74 | 10.54 |
| **Avg Test** | 5.37 | 3.21 | 9.80 |

Note: Stock SPY, Date: Apr 2014 to Apr 2019