

RESULTS

	<pre>('Symbol', DataTypes.CATEGORICAL, InputTypes.ID), ('date', DataTypes.DATE, InputTypes.TIME), ('log_vol', DataTypes.REAL_VALUED, InputTypes.TARGET), ('open_to_close', DataTypes.REAL_VALUED, InputTypes.OBSERVED_INPUT), ('days_from_start', DataTypes.REAL_VALUED, InputTypes.KNOWN_INPUT), ('day_of_week', DataTypes.CATEGORICAL, InputTypes.KNOWN_INPUT), ('day_of_month', DataTypes.CATEGORICAL, InputTypes.KNOWN_INPUT), ('week_of_year', DataTypes.CATEGORICAL, InputTypes.KNOWN_INPUT), ('month', DataTypes.CATEGORICAL, InputTypes.KNOWN_INPUT), ('Region', DataTypes.CATEGORICAL, InputTypes.STATIC_INPUT)</pre>
<i>Variables</i>	
<i>dropout_rate</i>	0.3
<i>hidden_layer_size</i>	5
<i>learning_rate</i>	0.01
<i>max_gradient_norm</i>	0.01
<i>minibatch_size</i>	64
<i>num_heads</i>	1
<i>stack_size</i>	1
<i>total_time_steps</i>	257
<i>num_encoder_steps</i>	252
<i>num_epochs</i>	1
<i>early_stopping_patience</i>	5
<i>multiprocessing_workers</i>	5
<i>input_size</i>	8
<i>output_size</i>	1

These parameters are the fixed ones. For details, check the script `volatility.py` in the folder `data_formatters`
The data source is: <https://realized.oxford-man.ox.ac.uk/data>

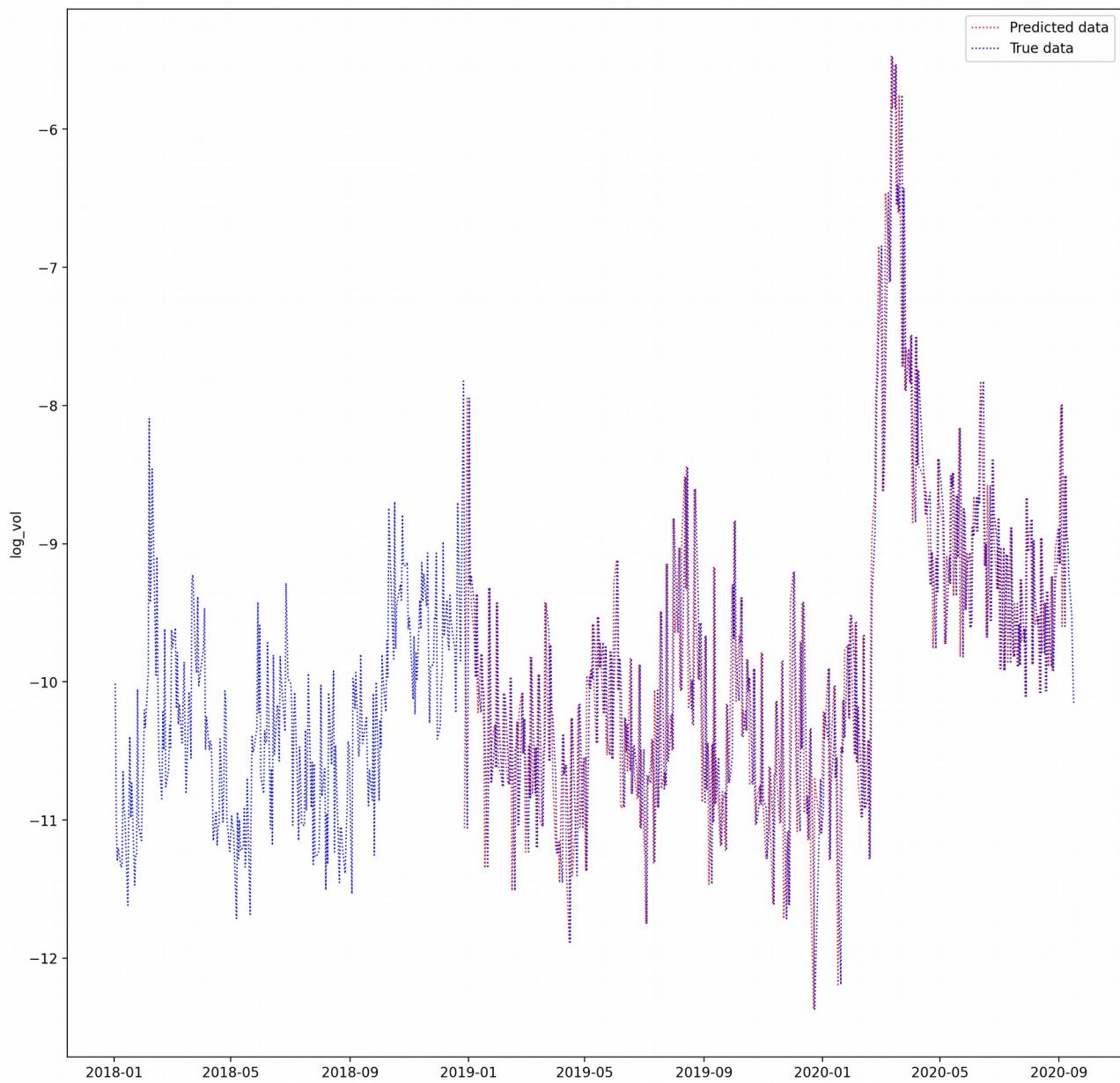


Figure 1: AEX

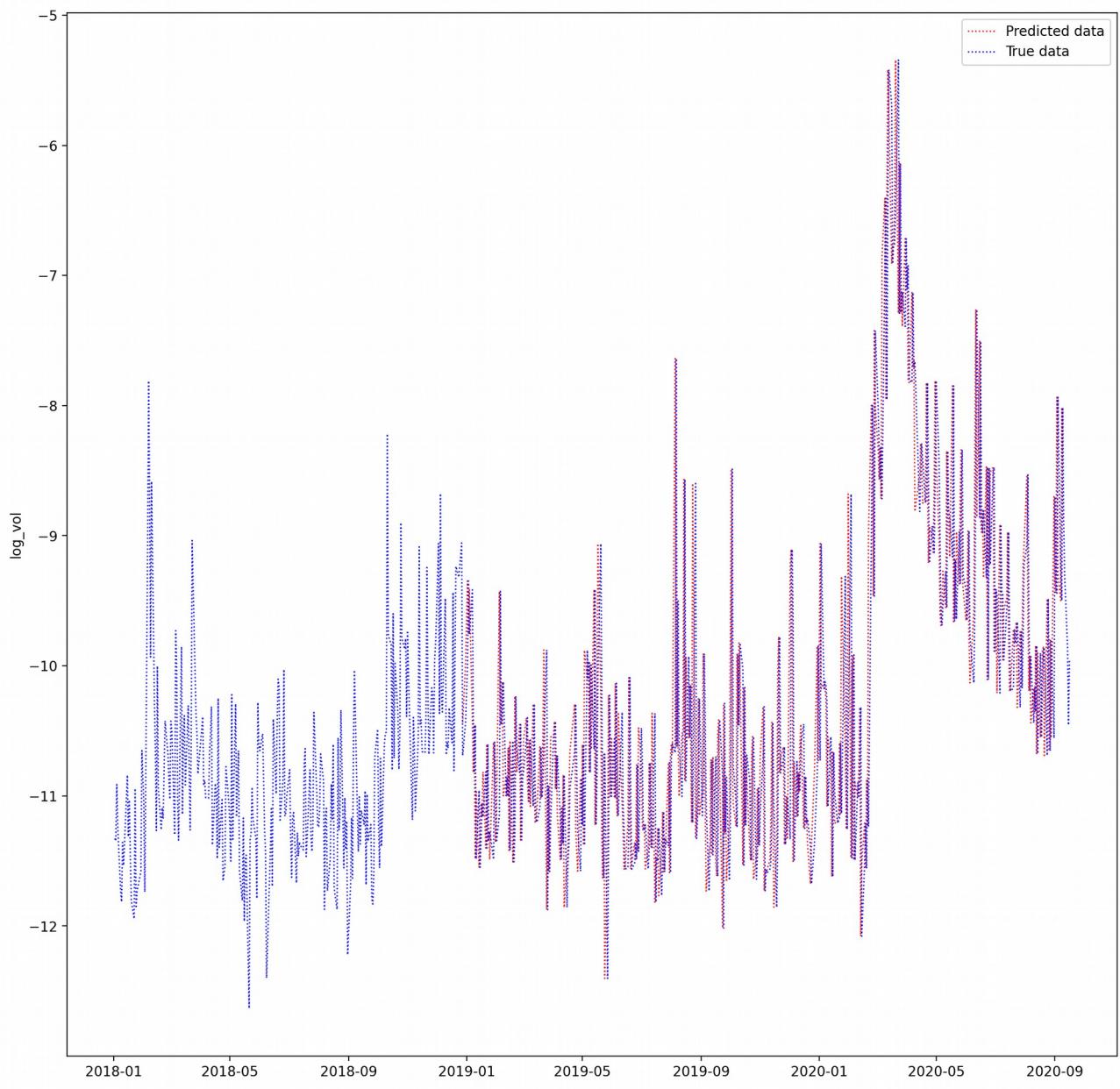


Figure 2: AORD

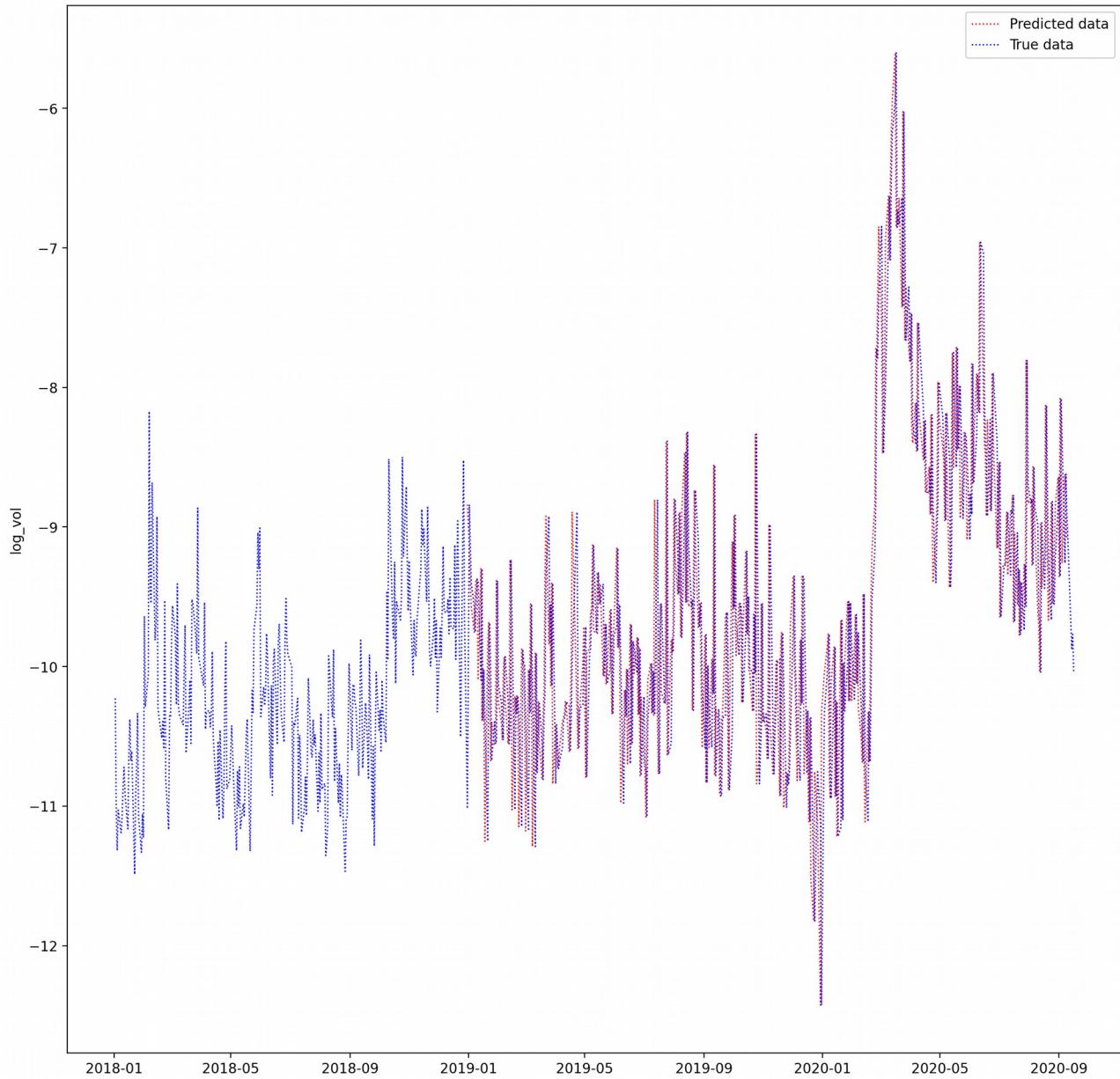


Figure 3: BFX

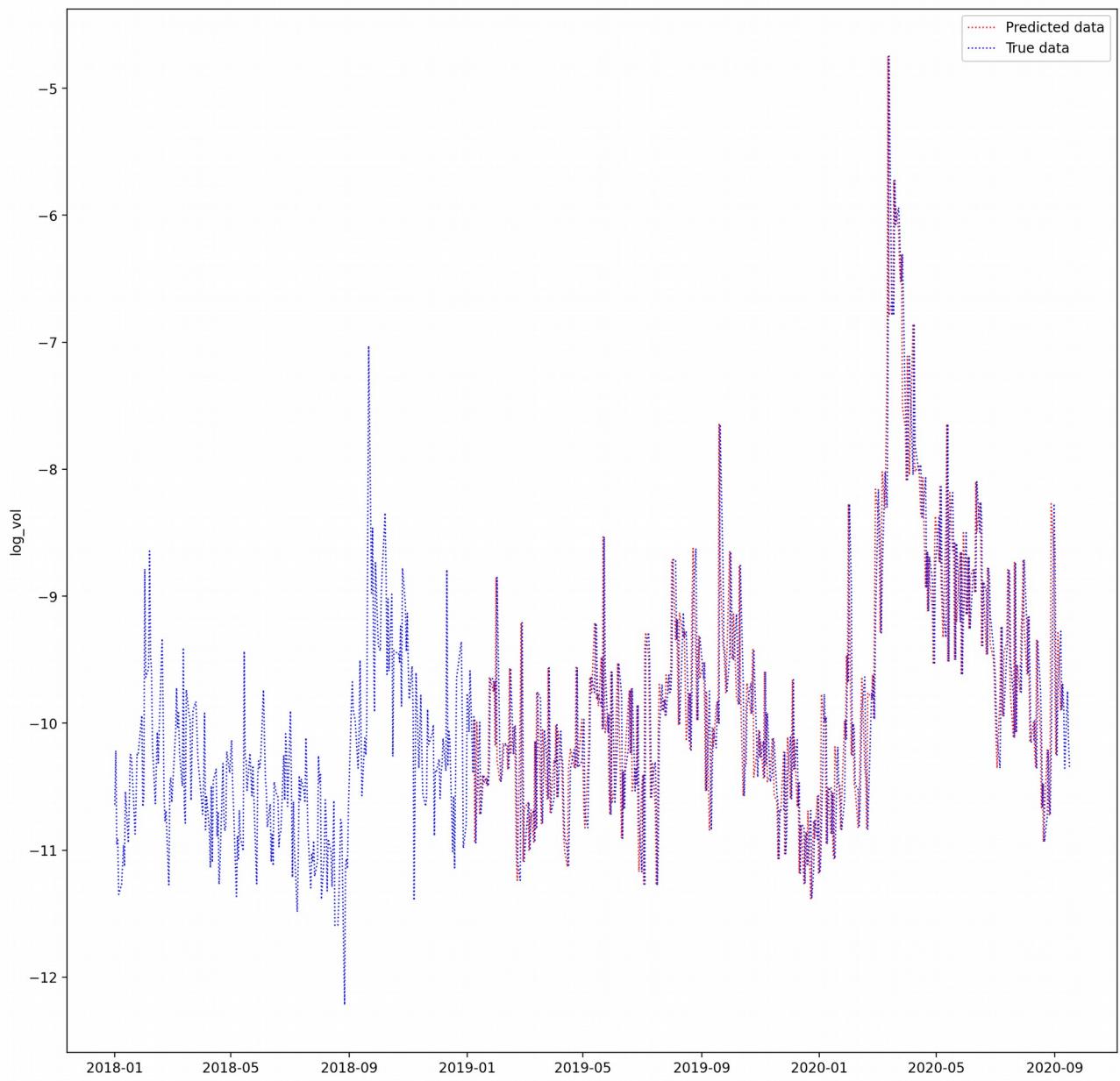


Figure 4: BSESN

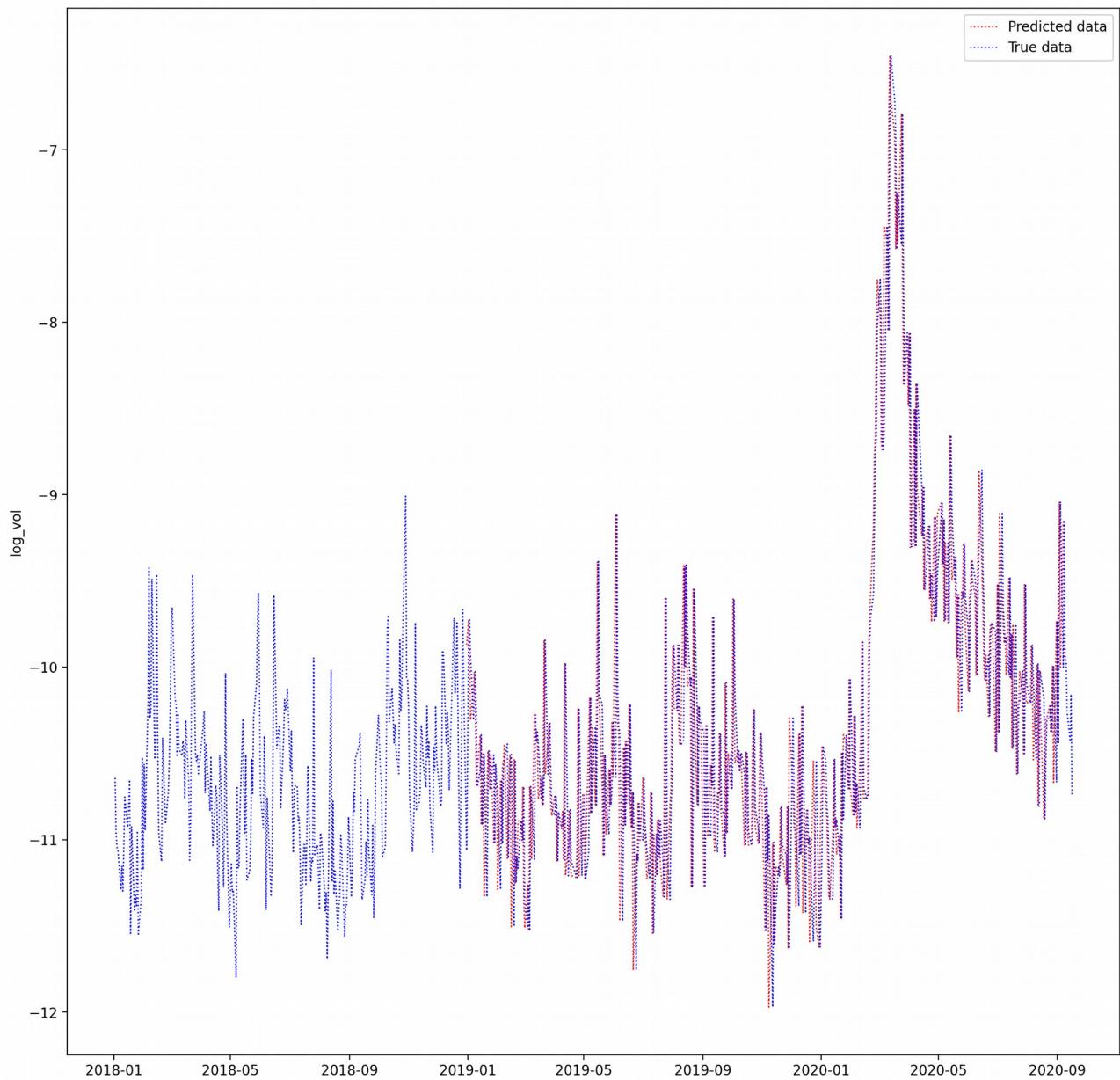


Figure 5: BVLG

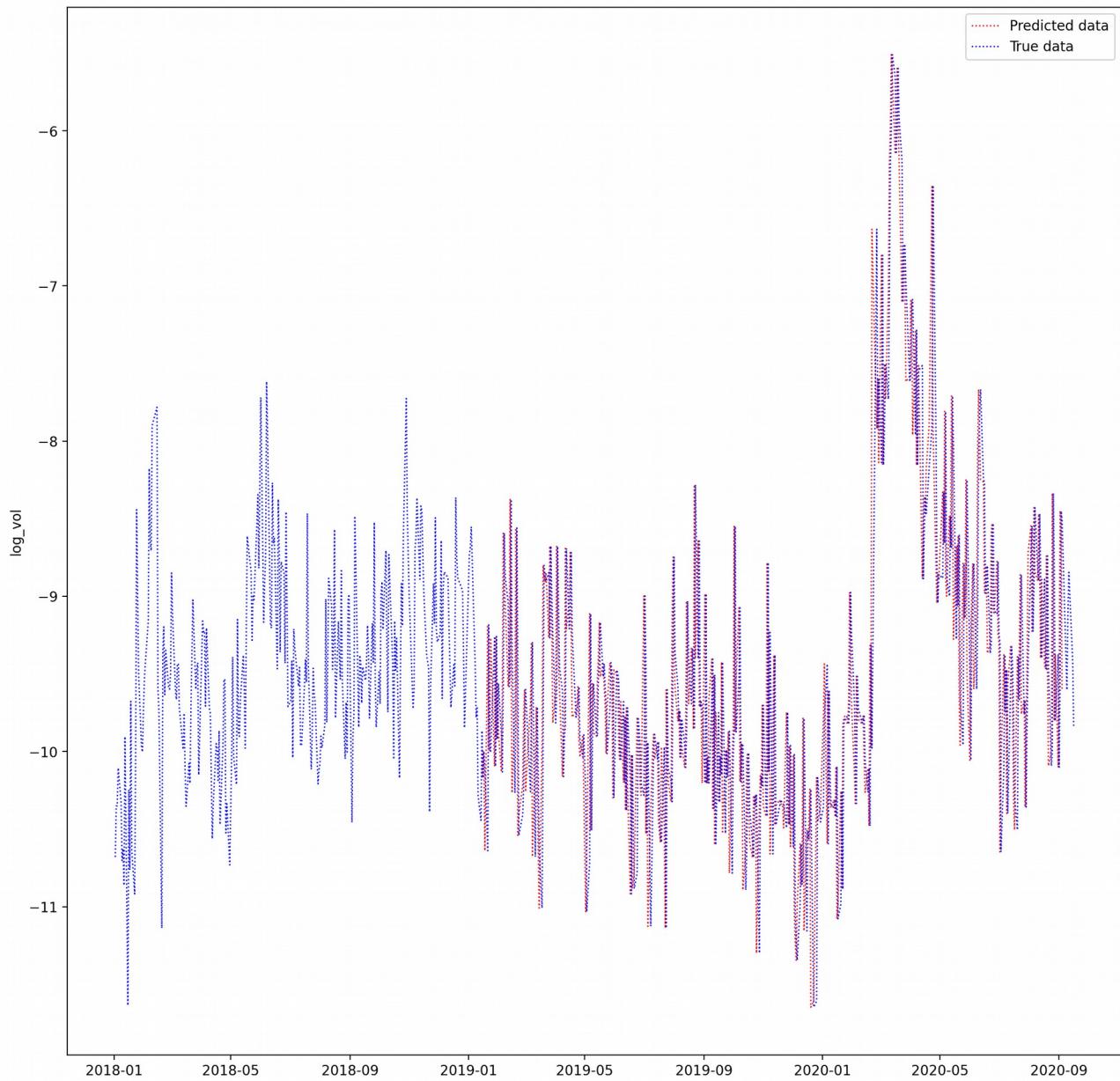


Figure 6: BVSP

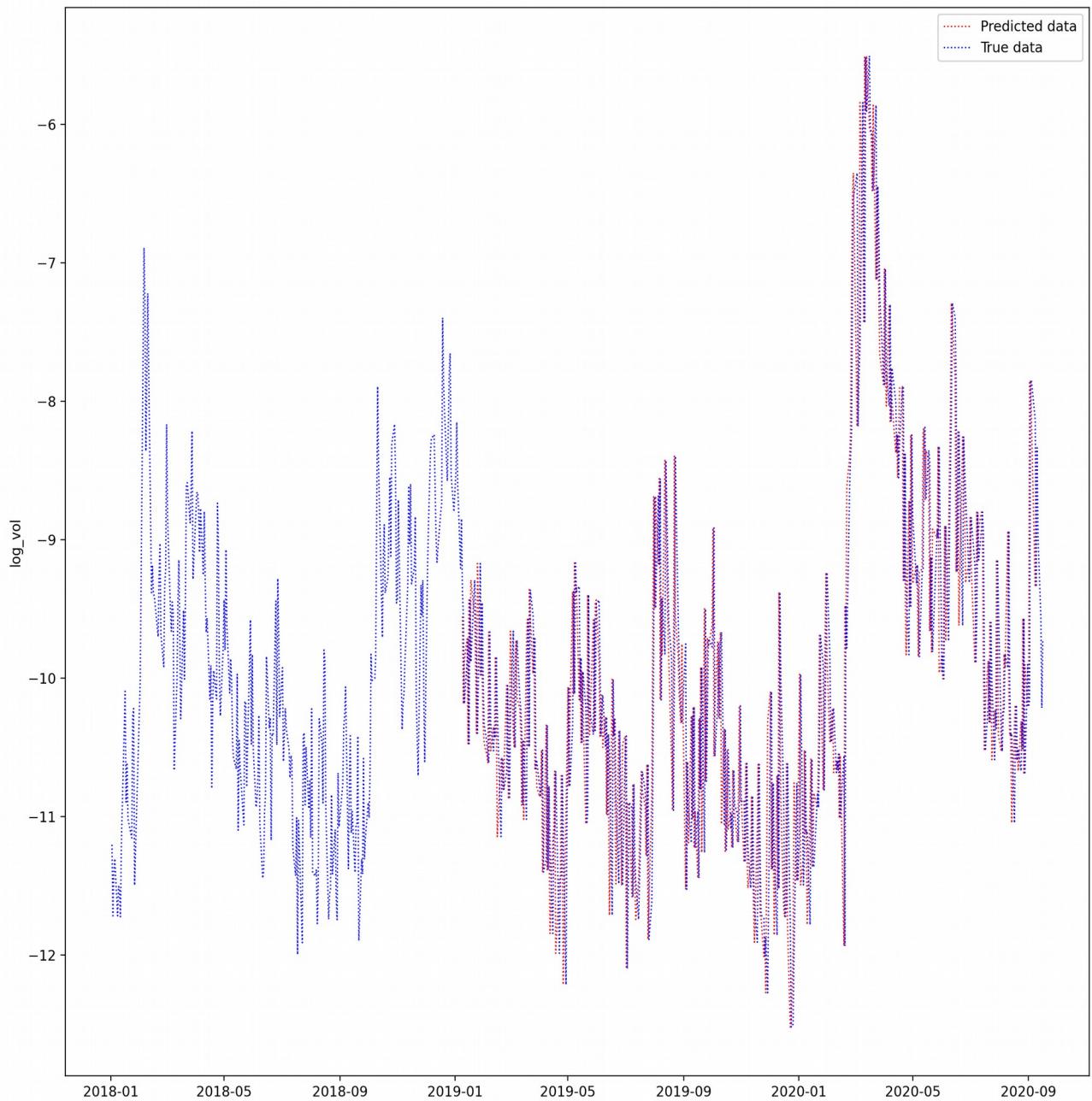


Figure 7: DJI

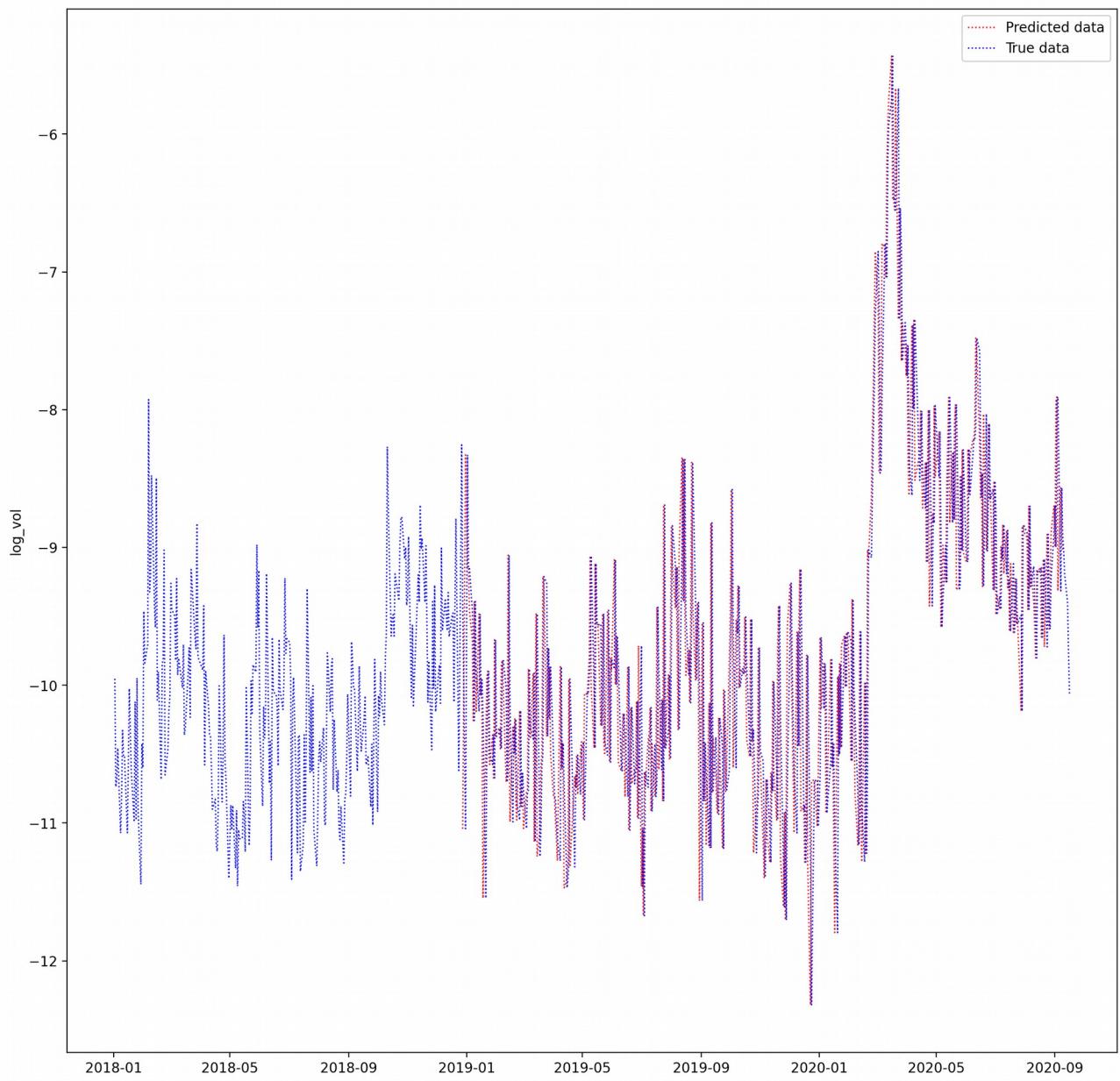


Figure 8: FCHI

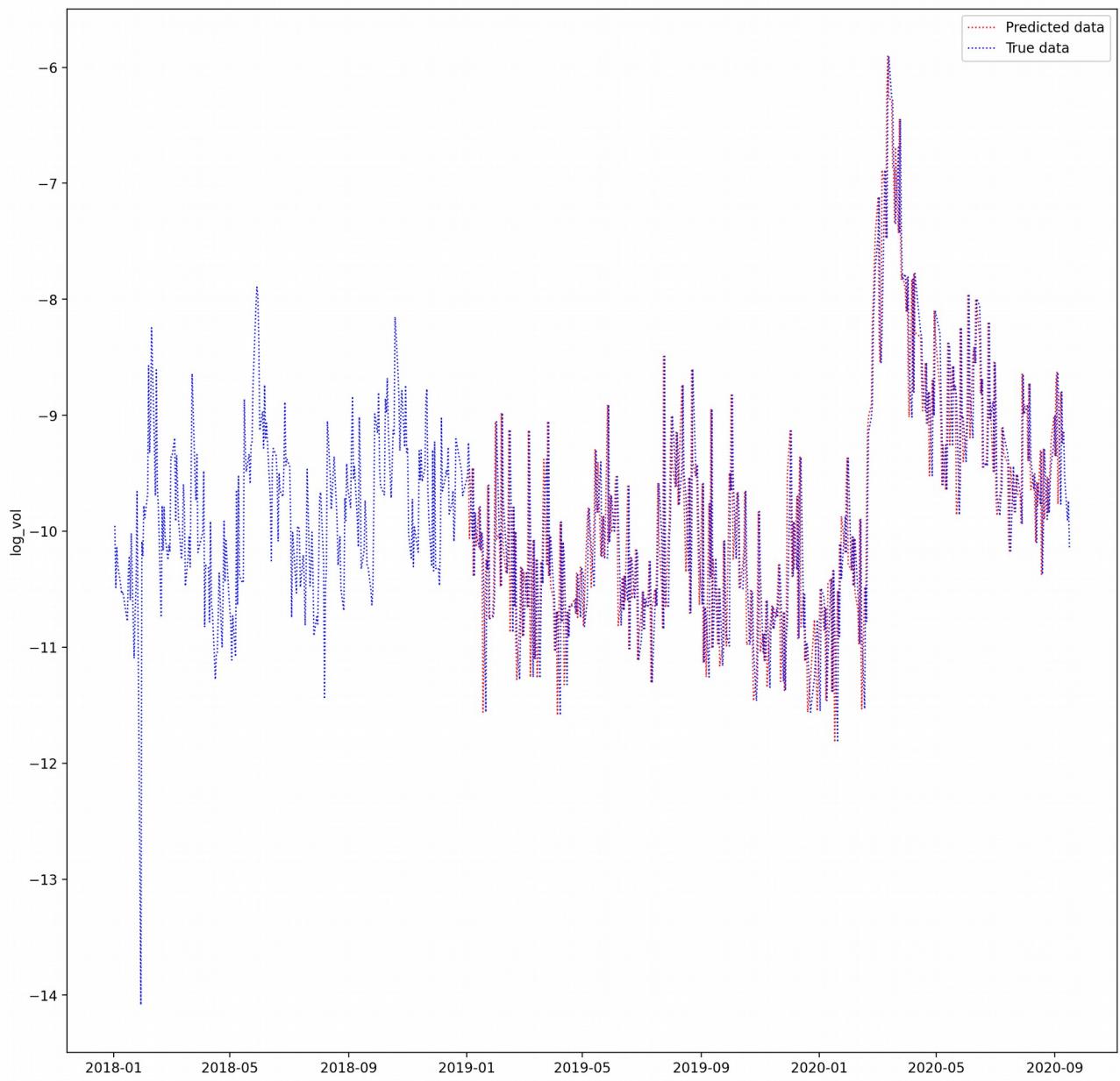


Figure 9: FTMIB

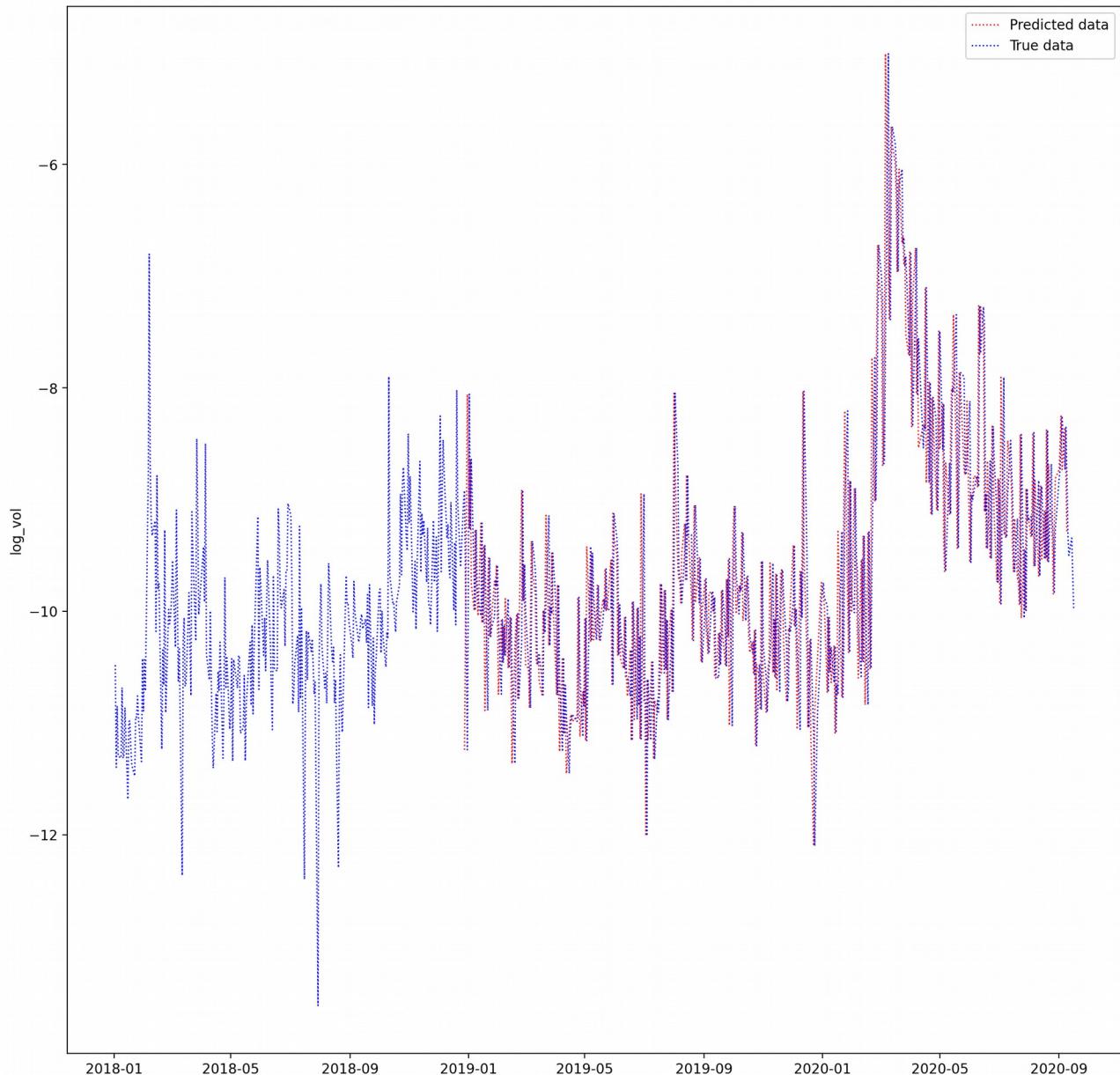


Figure 10: FTSE

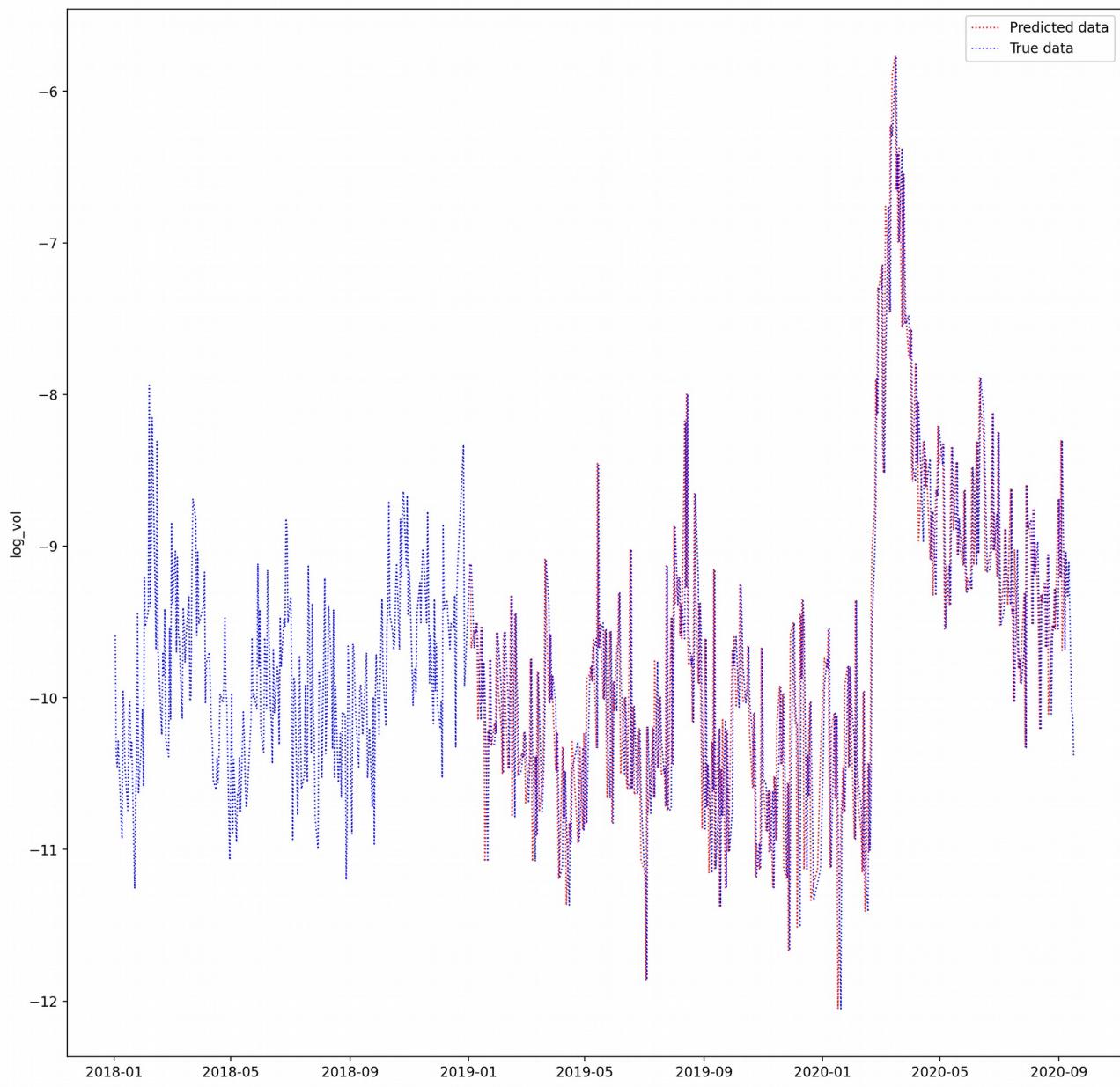


Figure 11: GDAXI

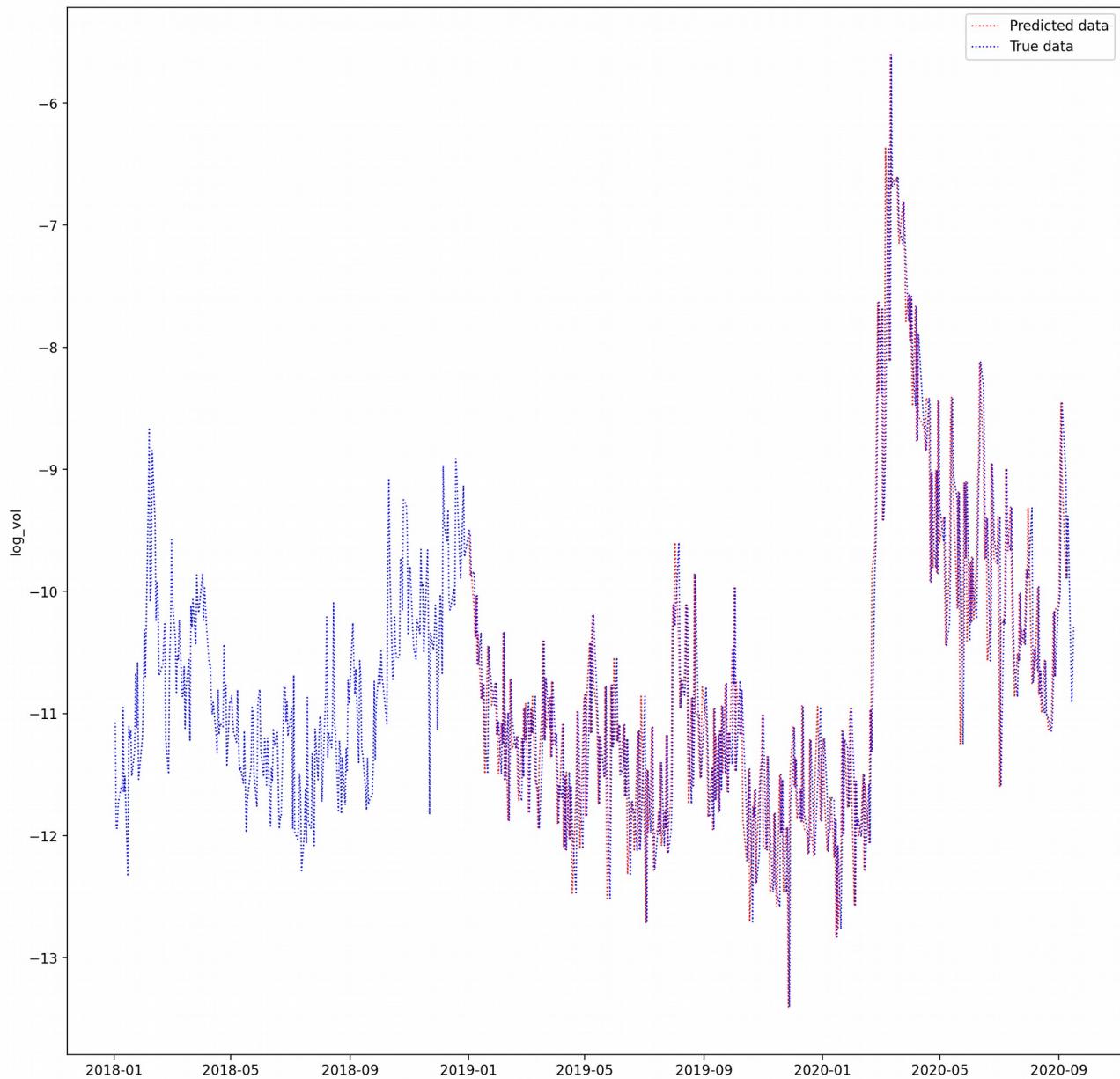


Figure 12: GSPTSE

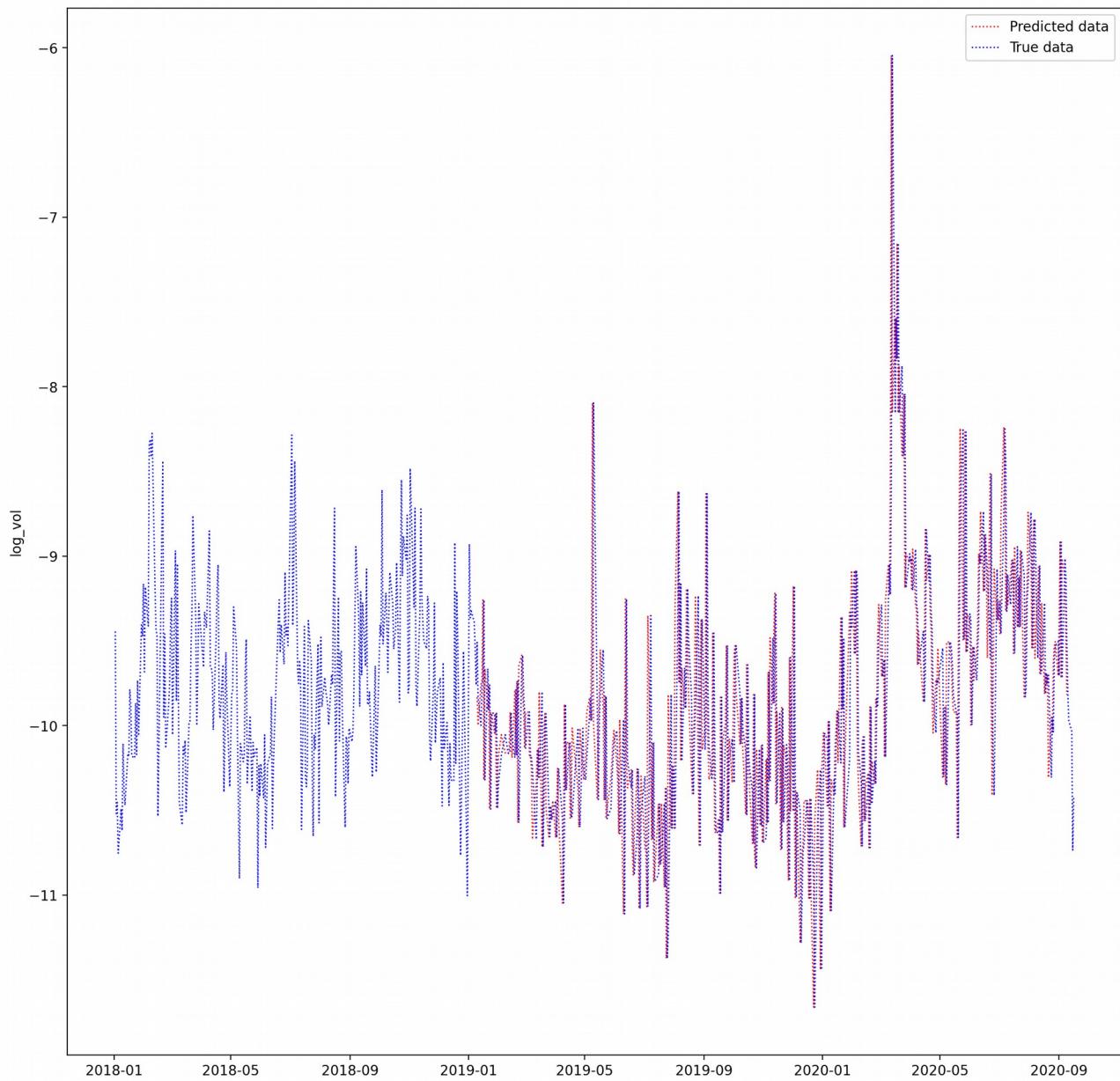


Figure 13: HSI

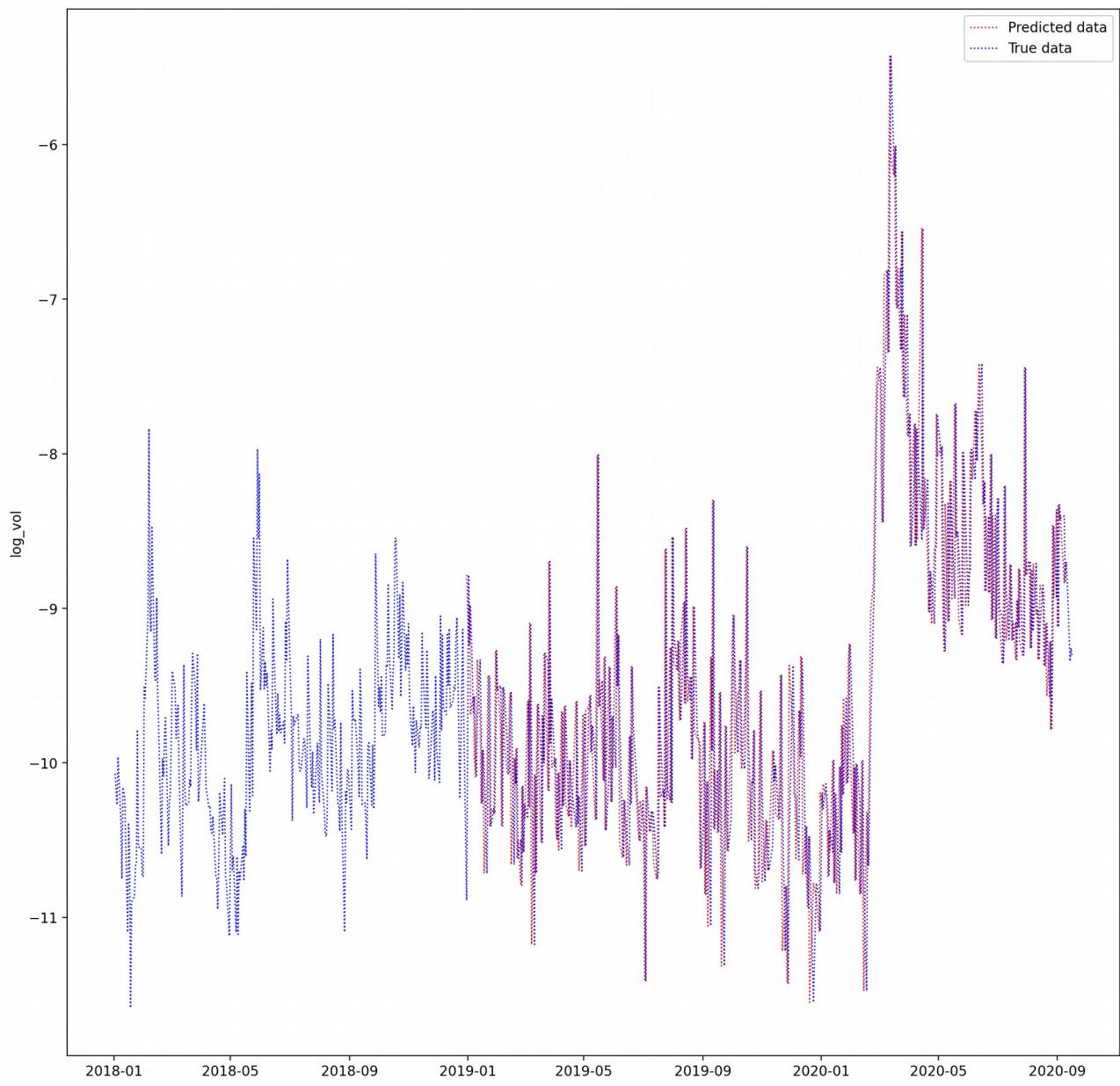


Figure 14: IBEX

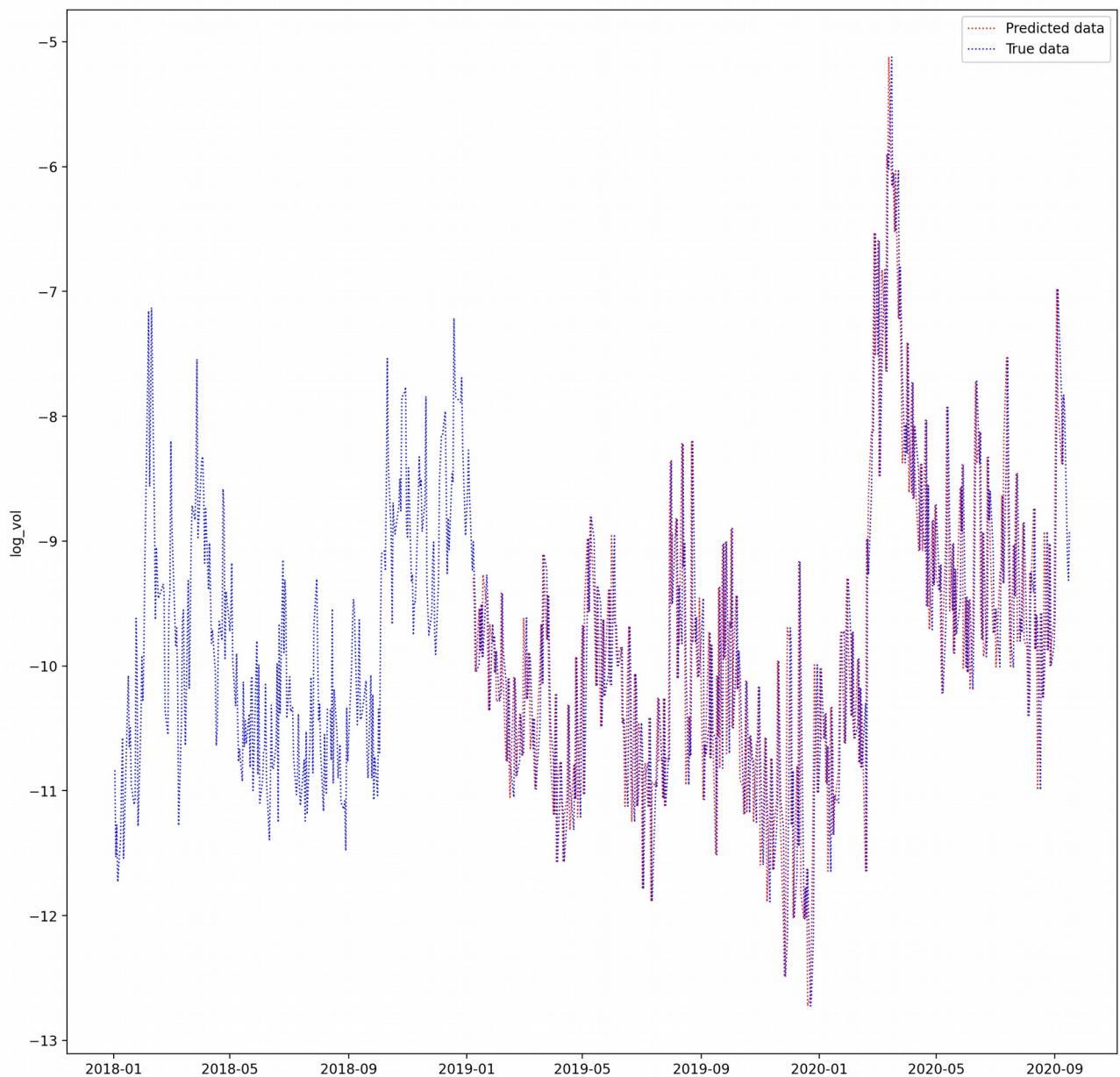


Figure 15: IXIC

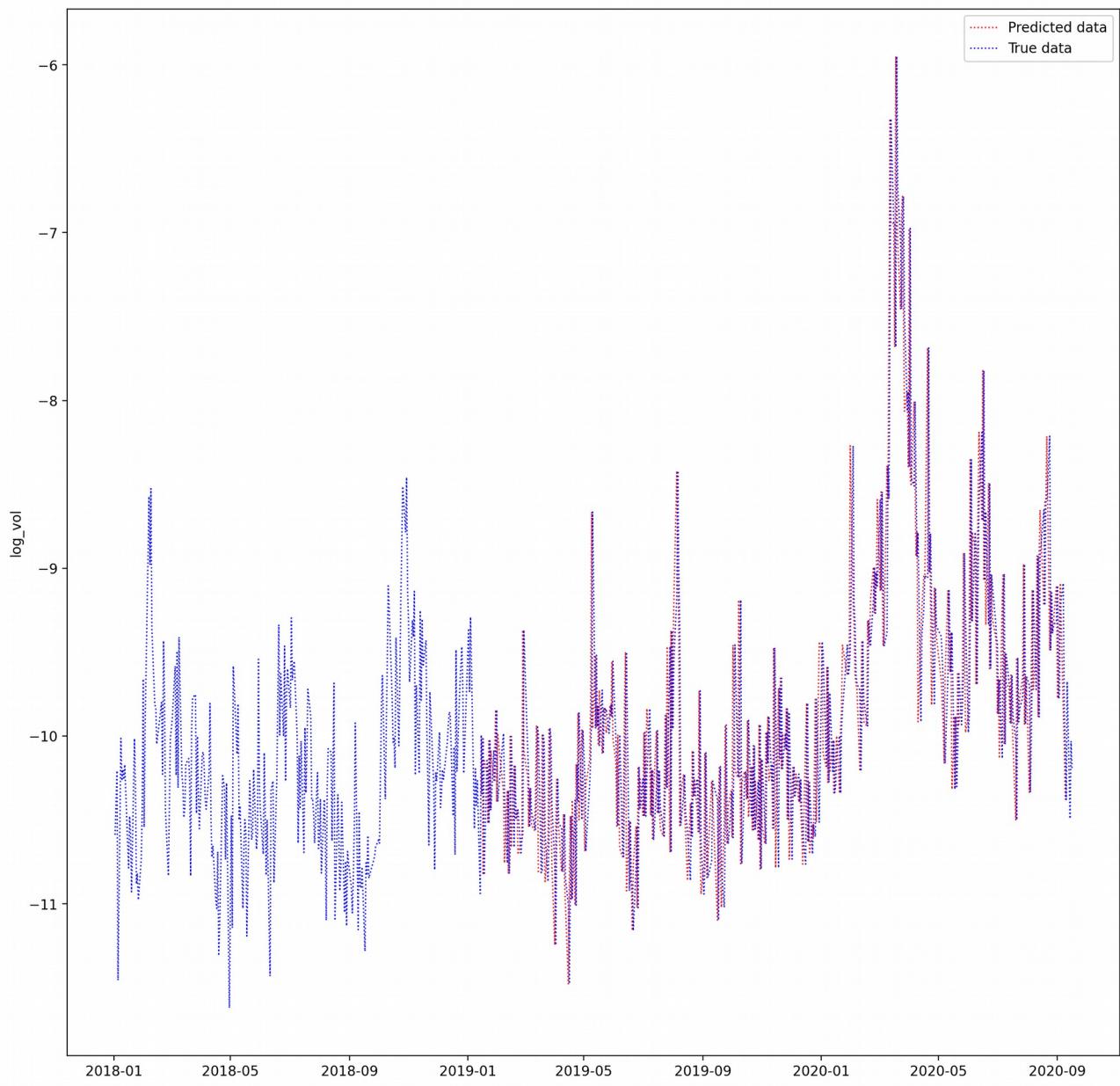


Figure 16: KS11

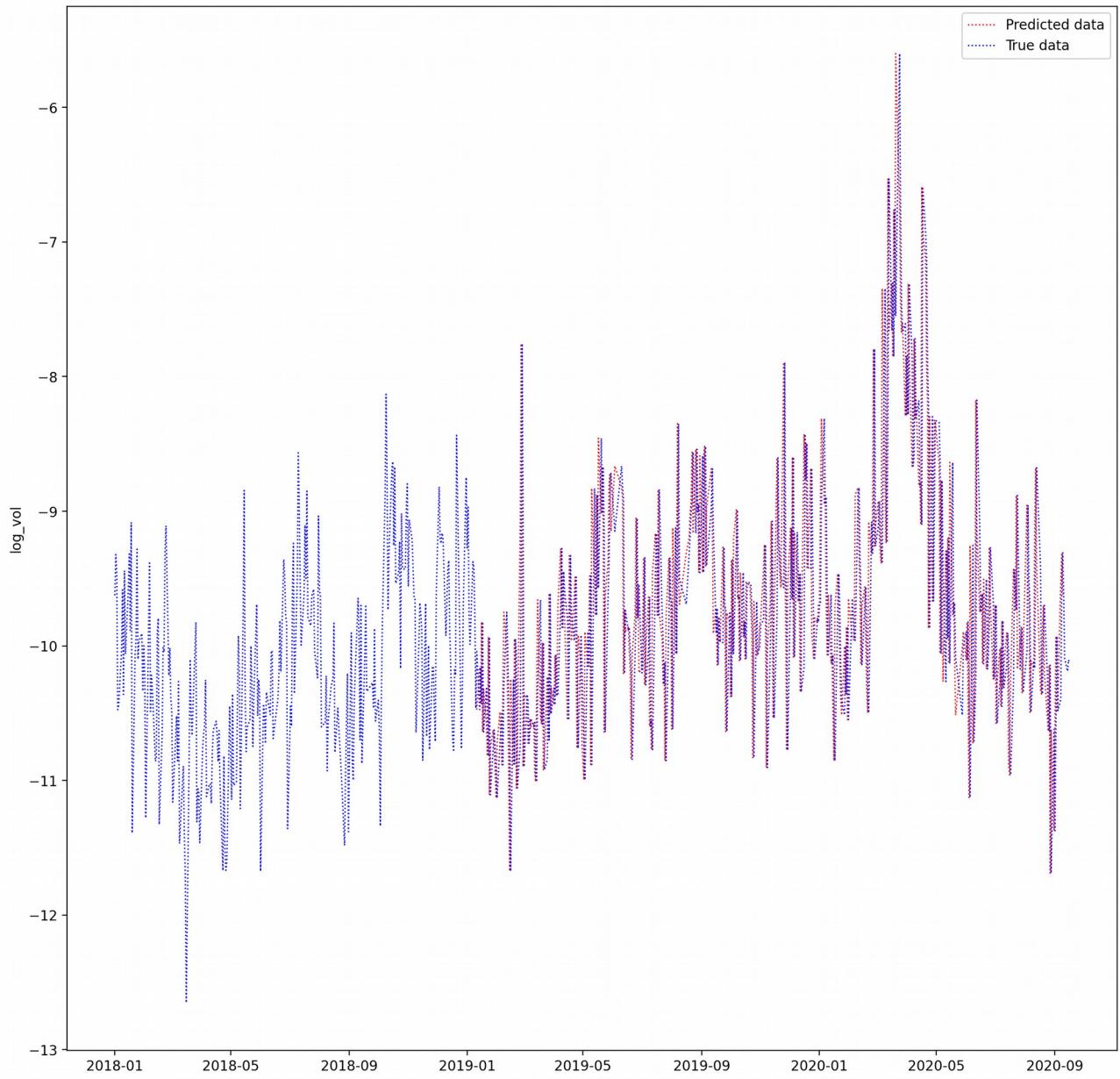


Figure 17: KSE

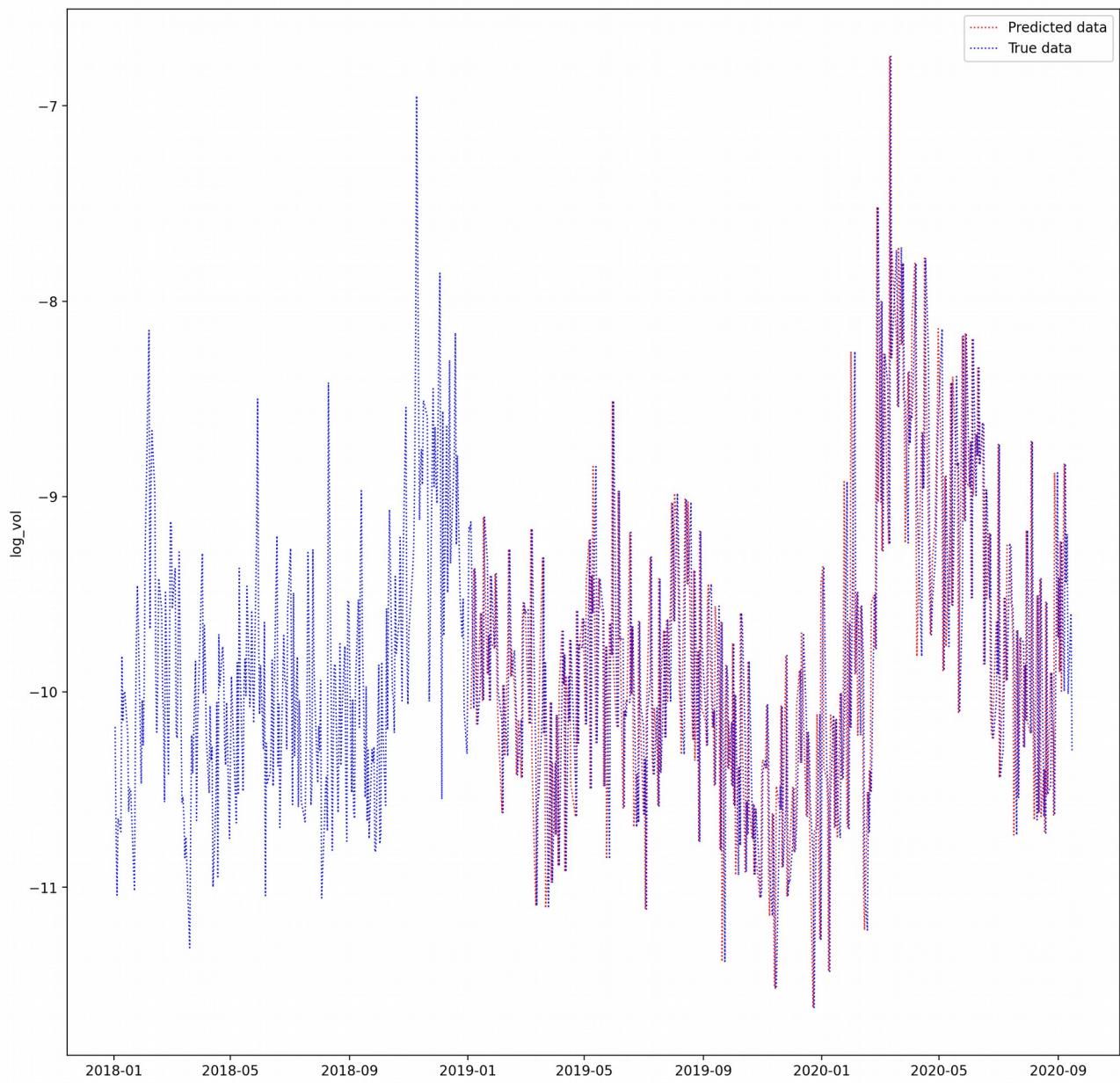


Figure 18: MXX

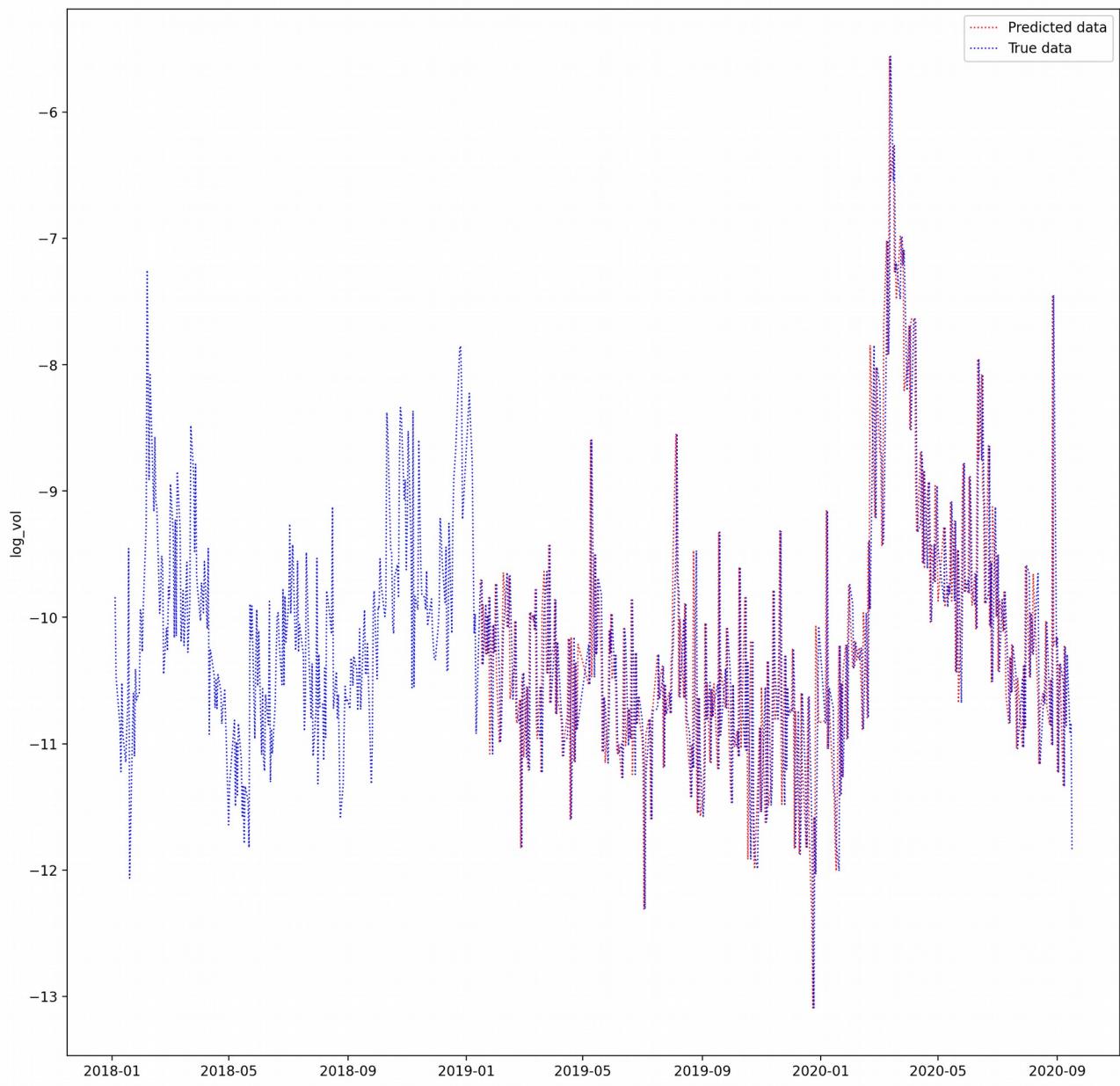


Figure 19: N225

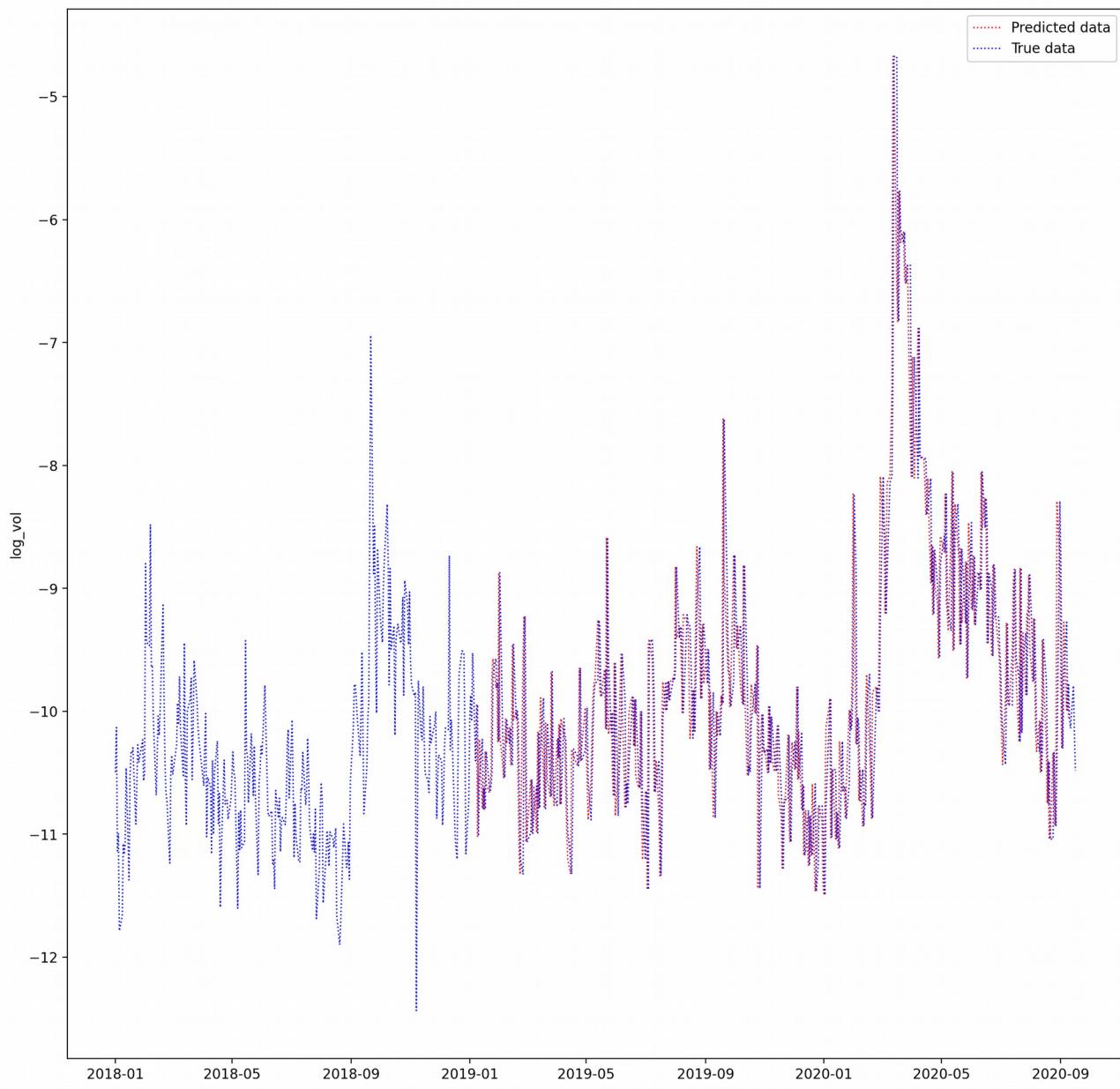


Figure 20: NSEI

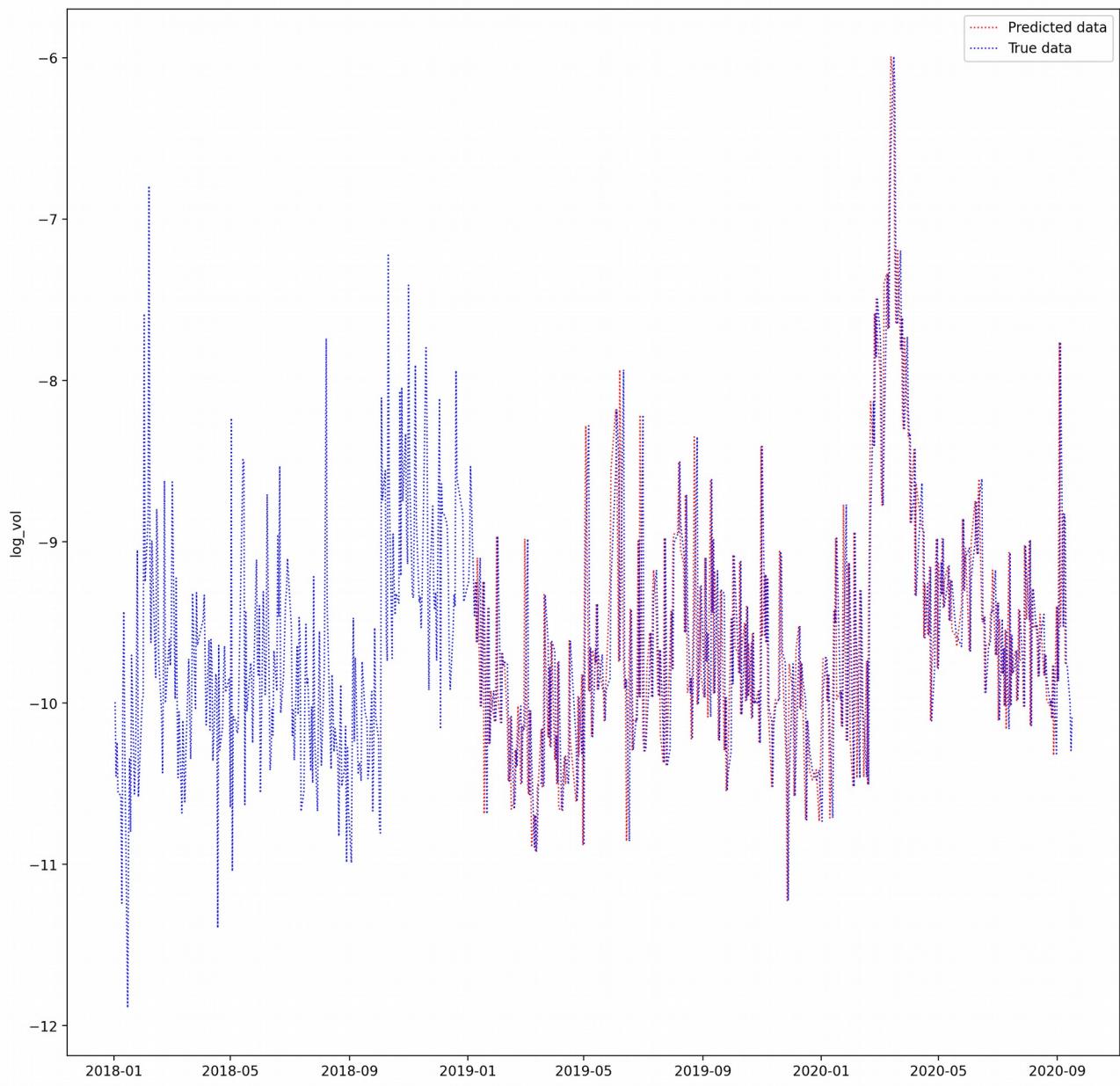


Figure 21: OM XC20

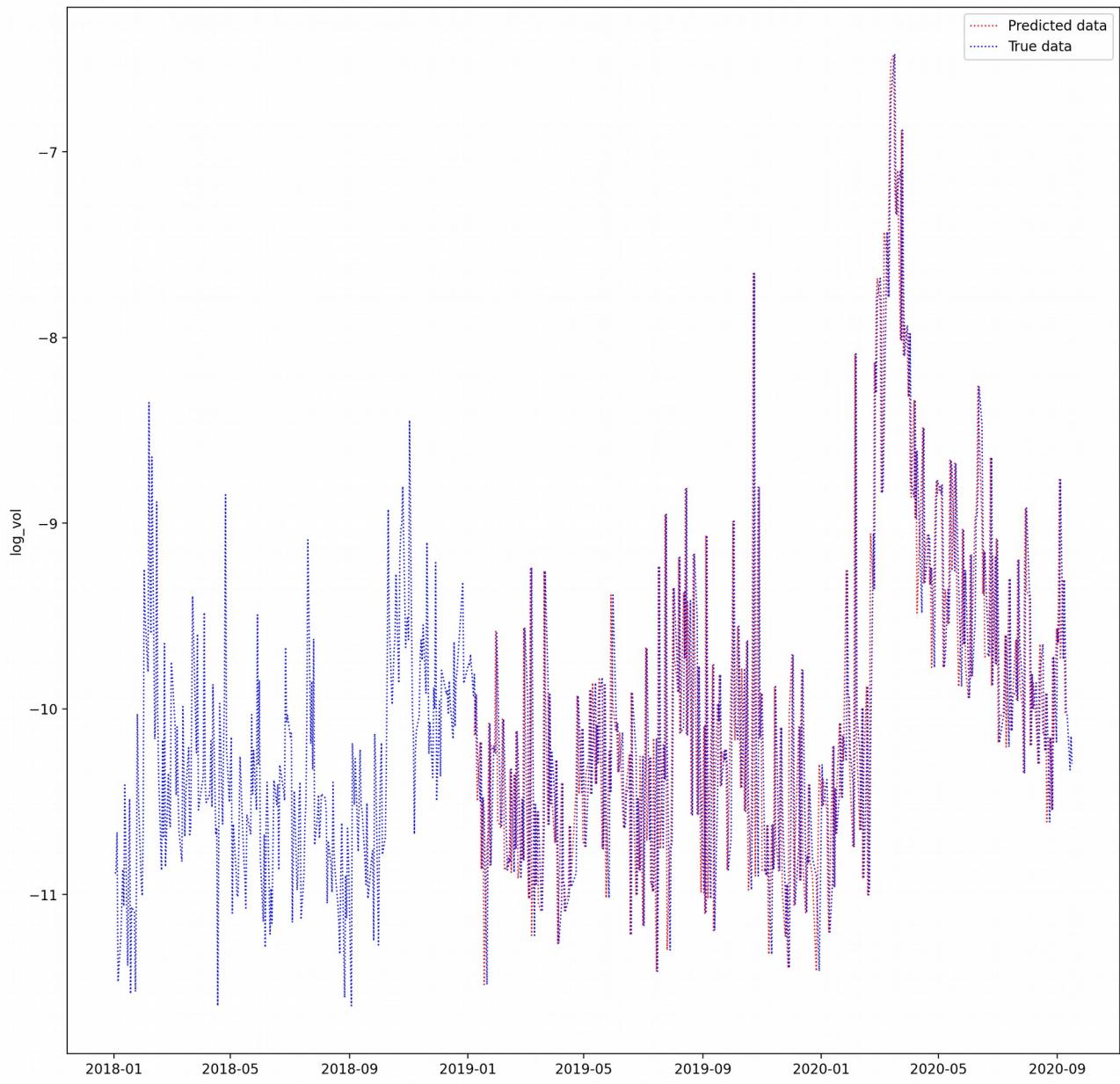


Figure 22: OMXHPI

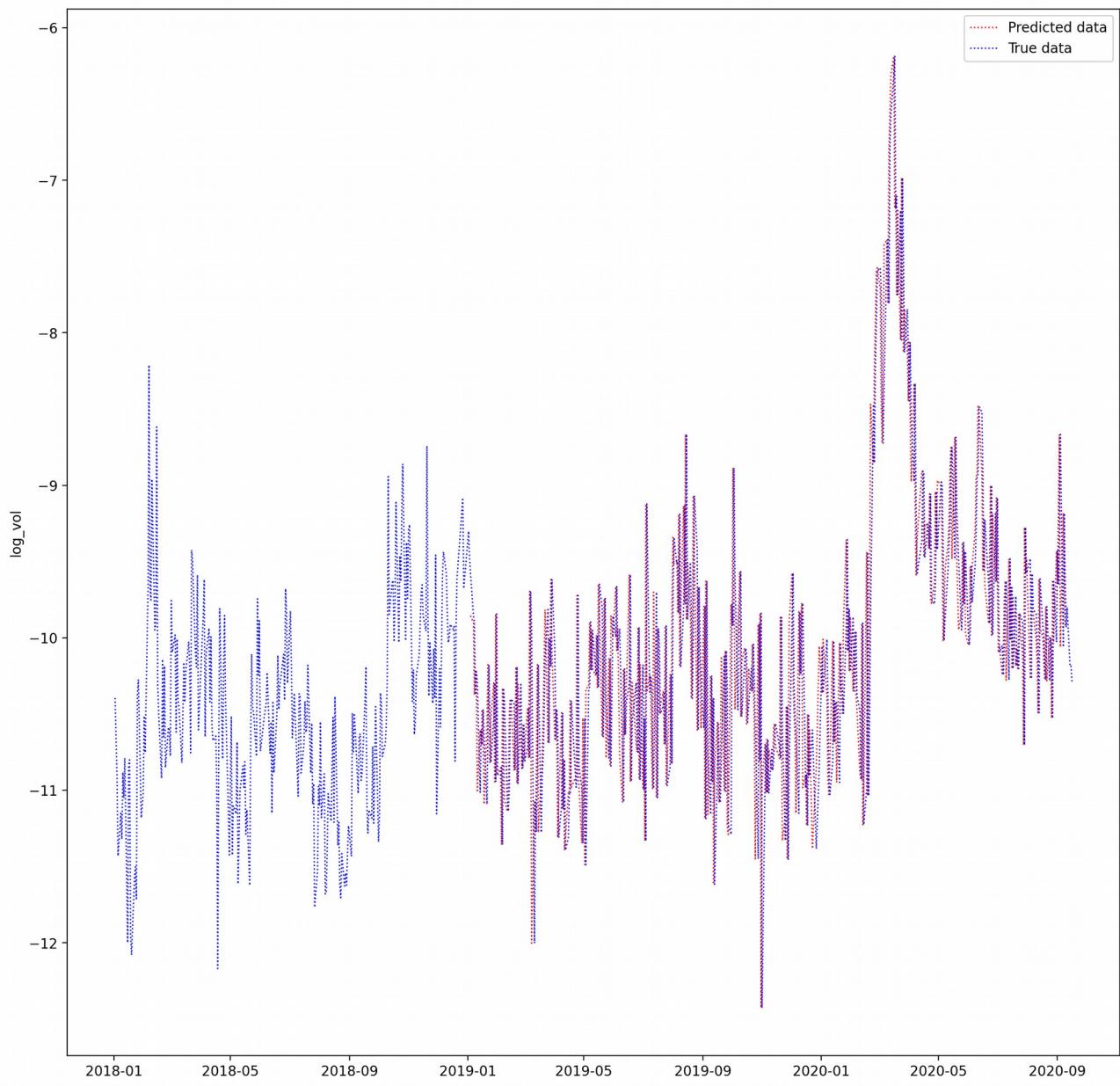


Figure 23: OMXSPI

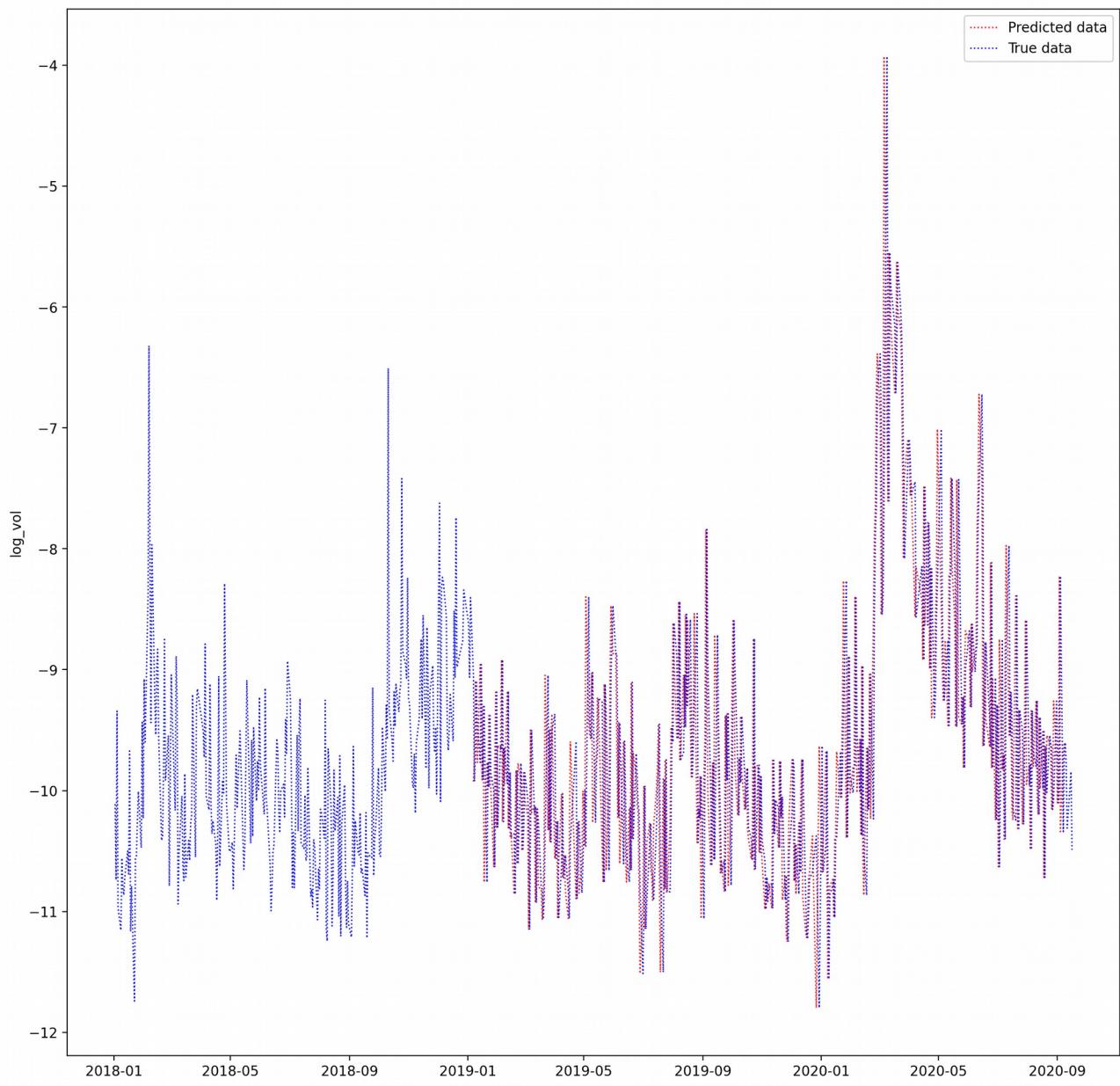


Figure 24: OSEAX

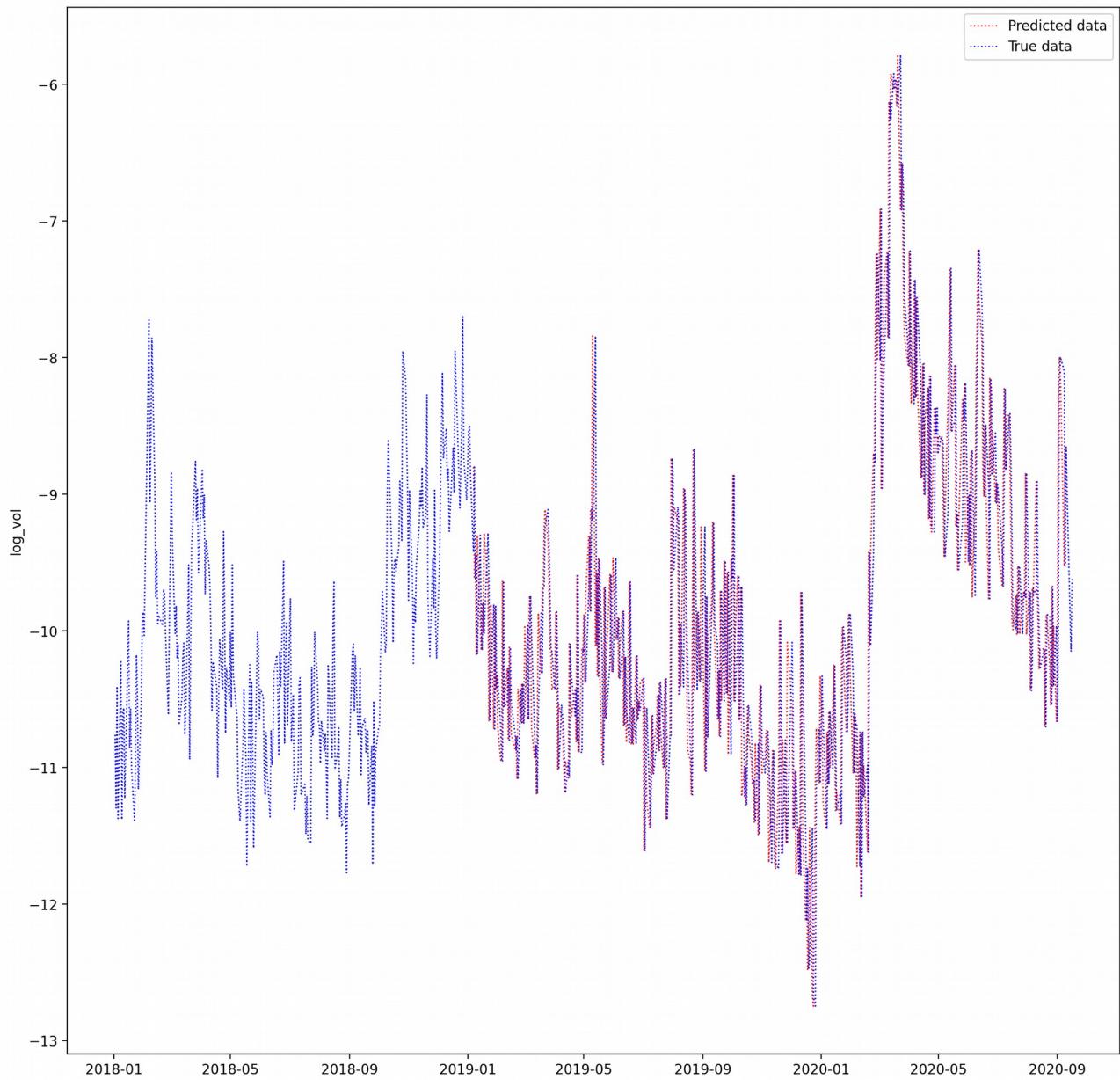


Figure 25: RUT

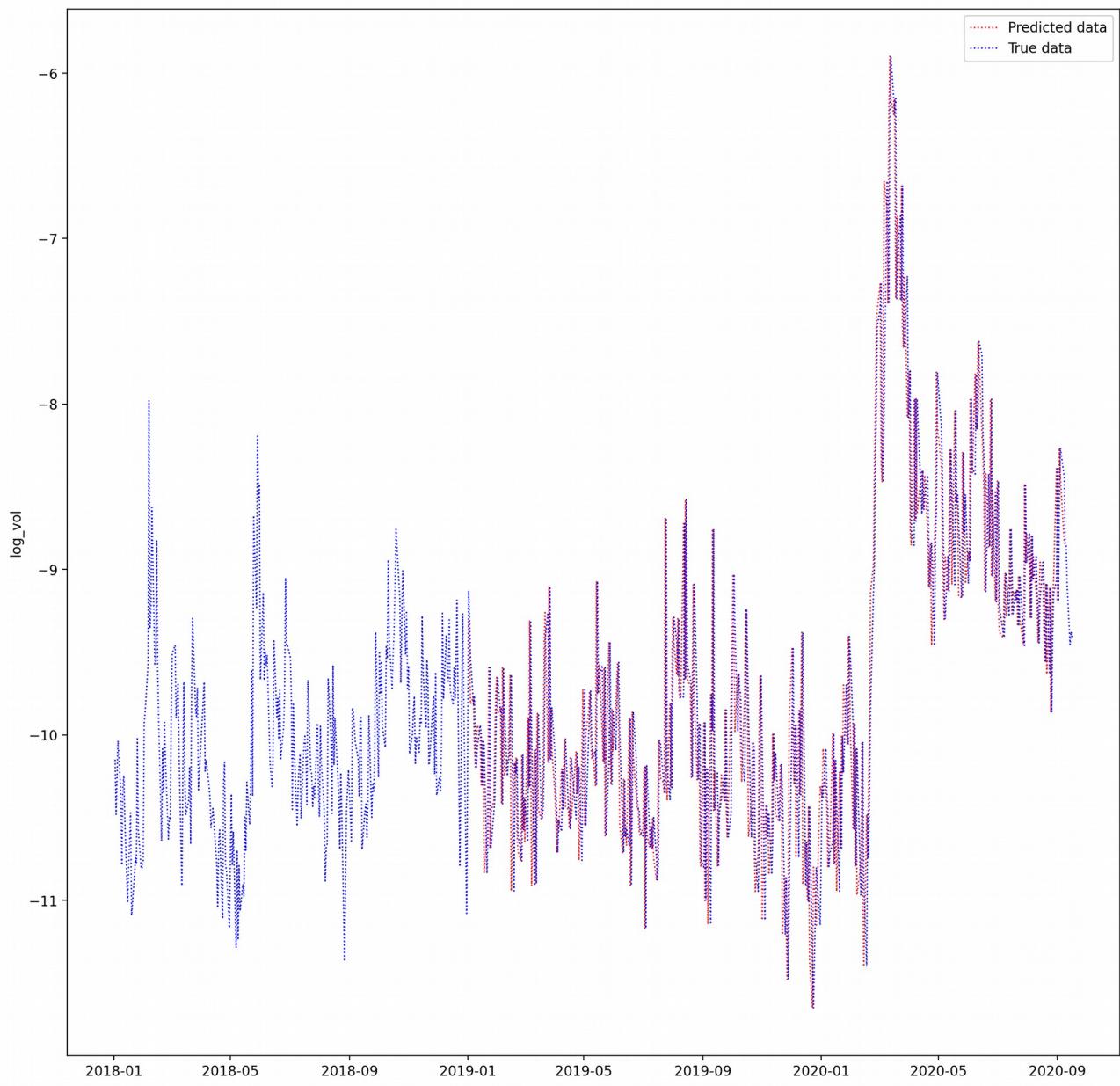


Figure 26: SMSI

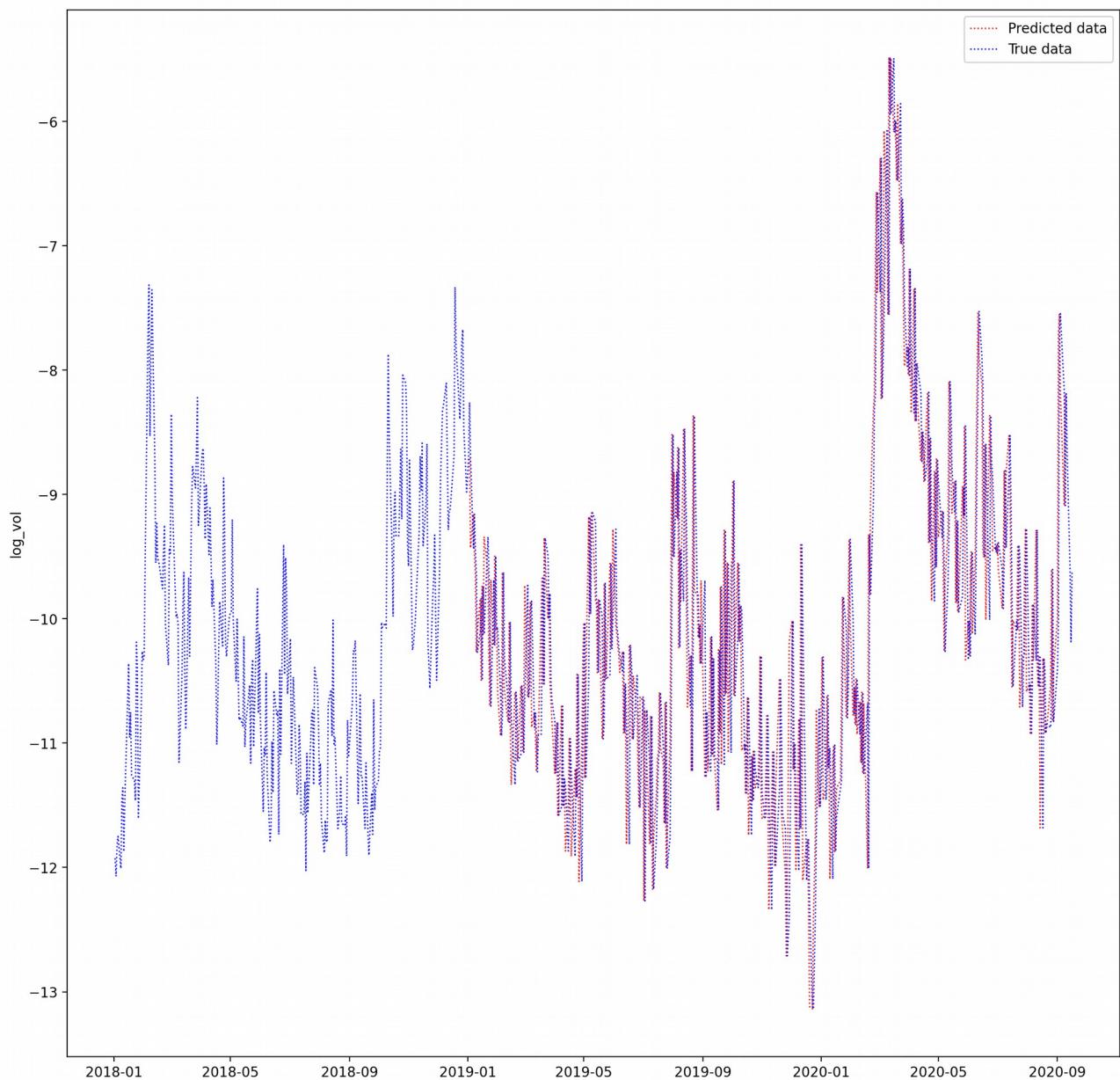


Figure 27: SPX

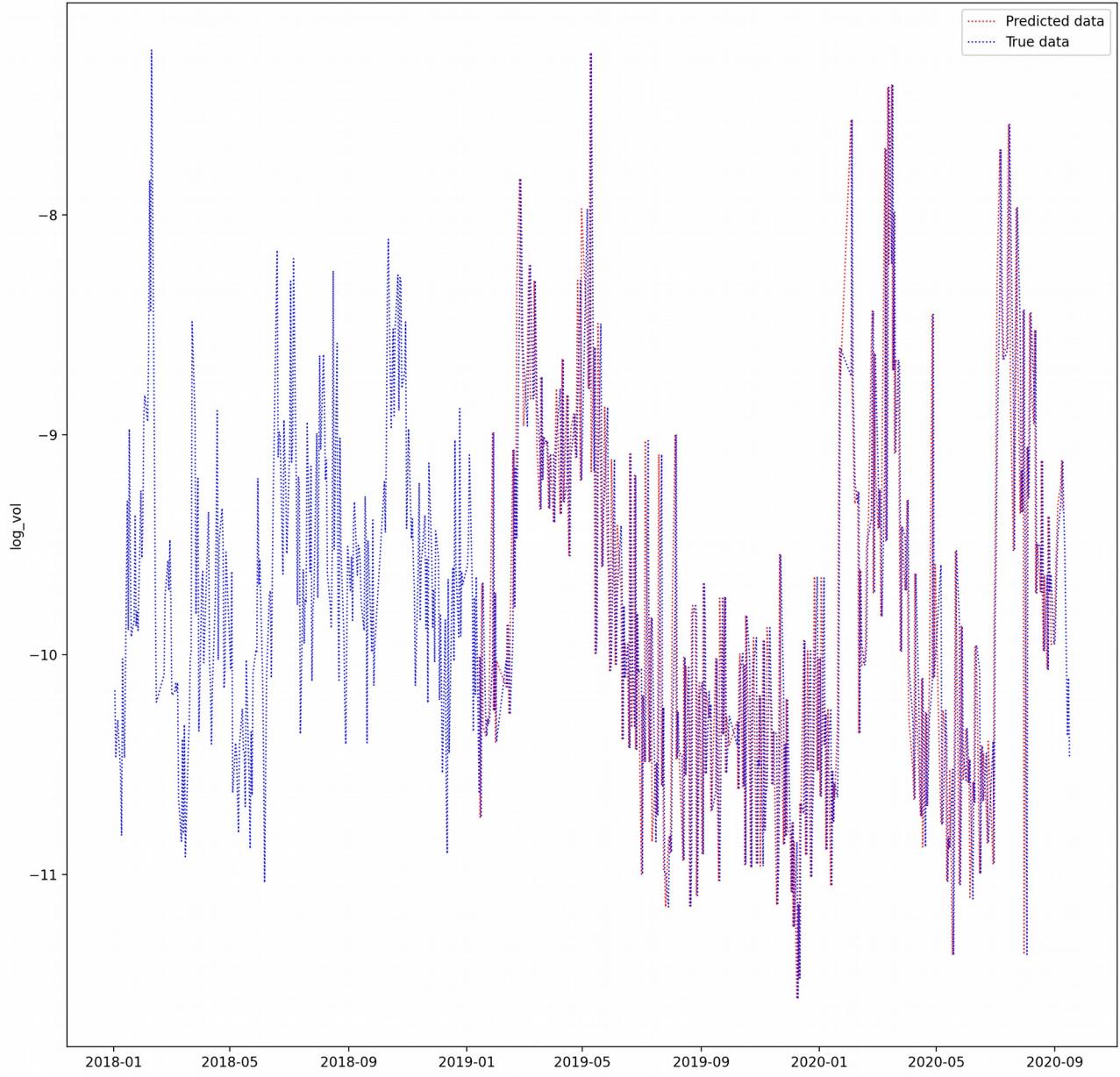


Figure 28: SSEC

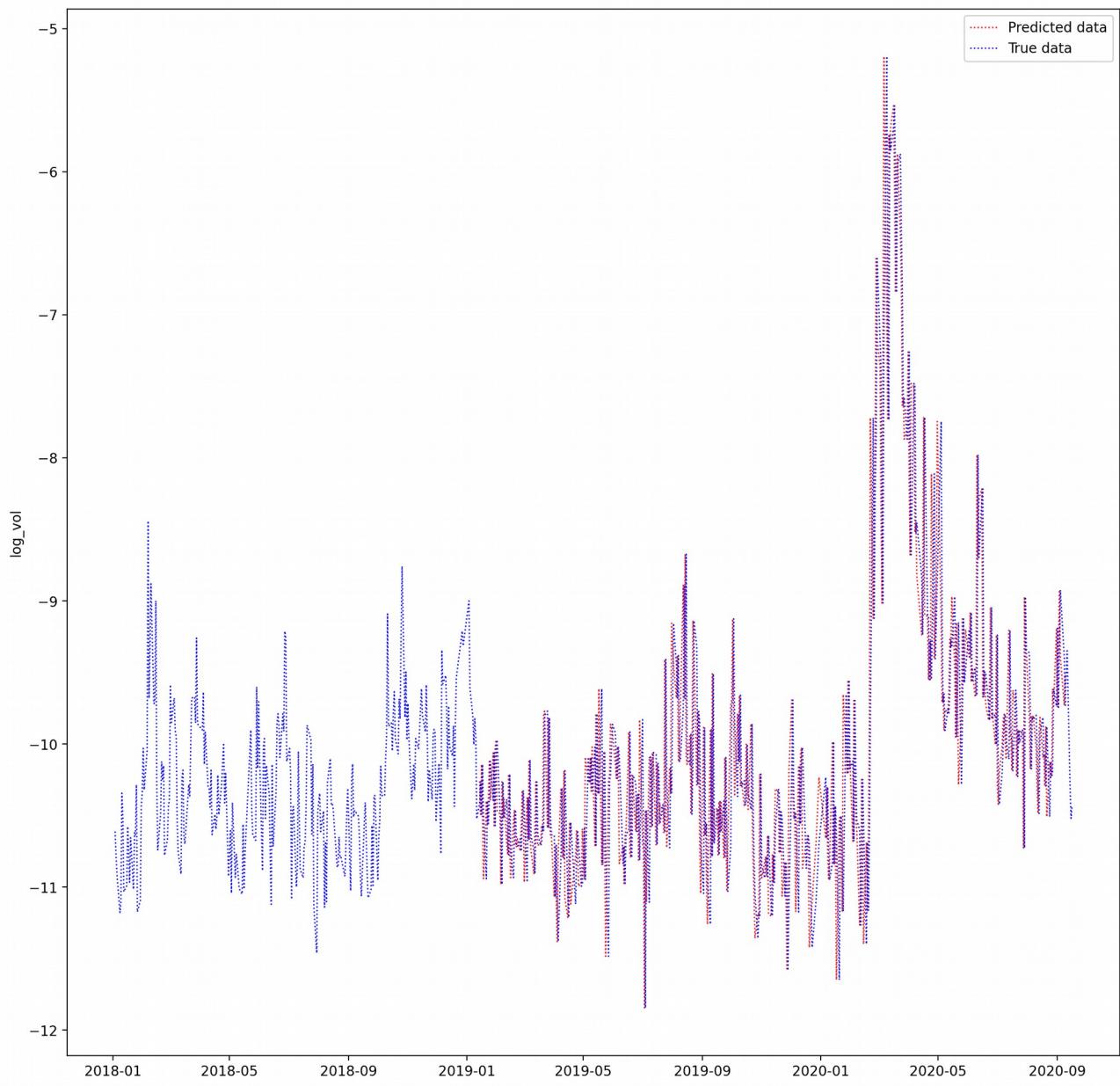


Figure 29: SSMI

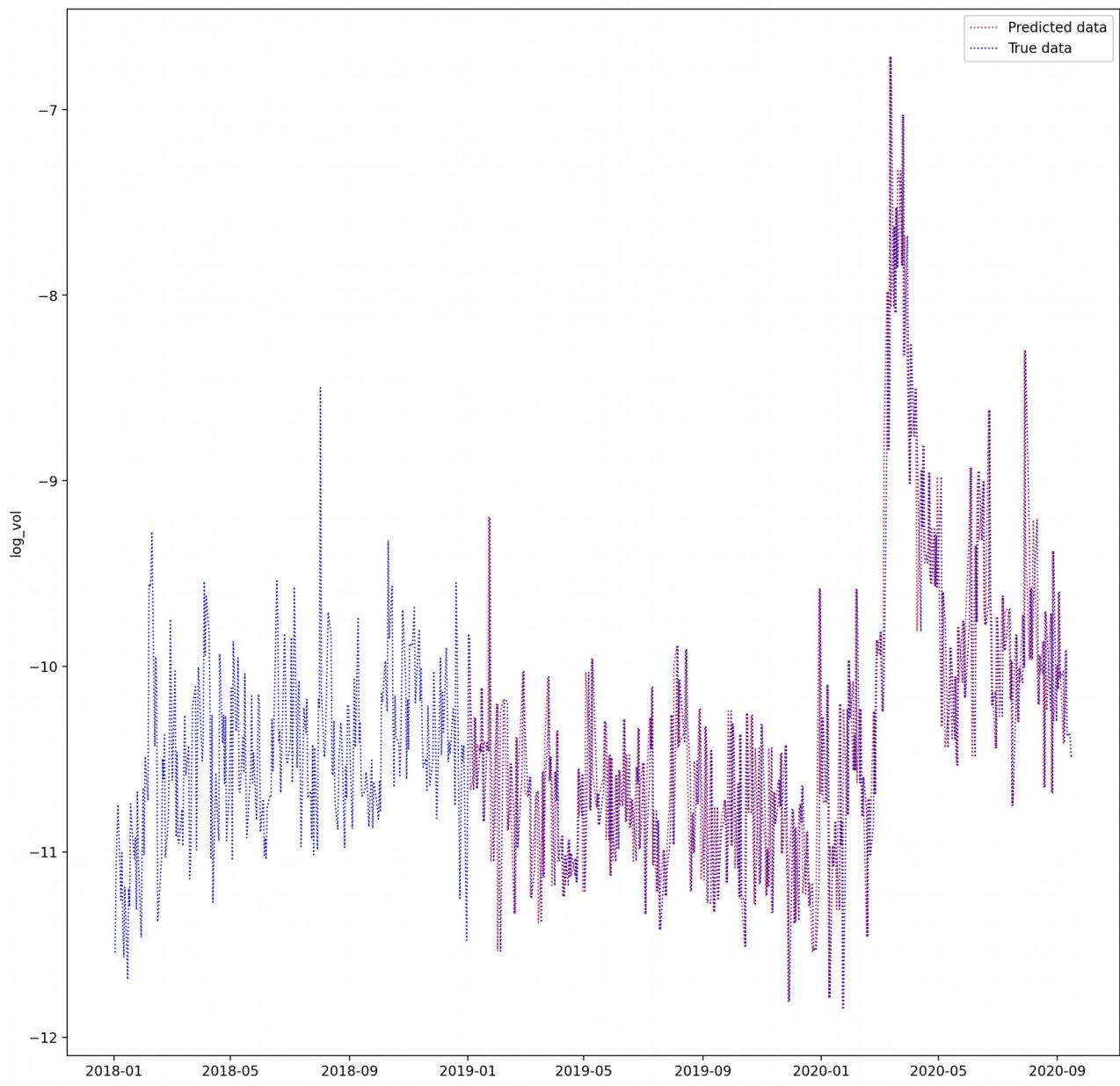


Figure 30: STI

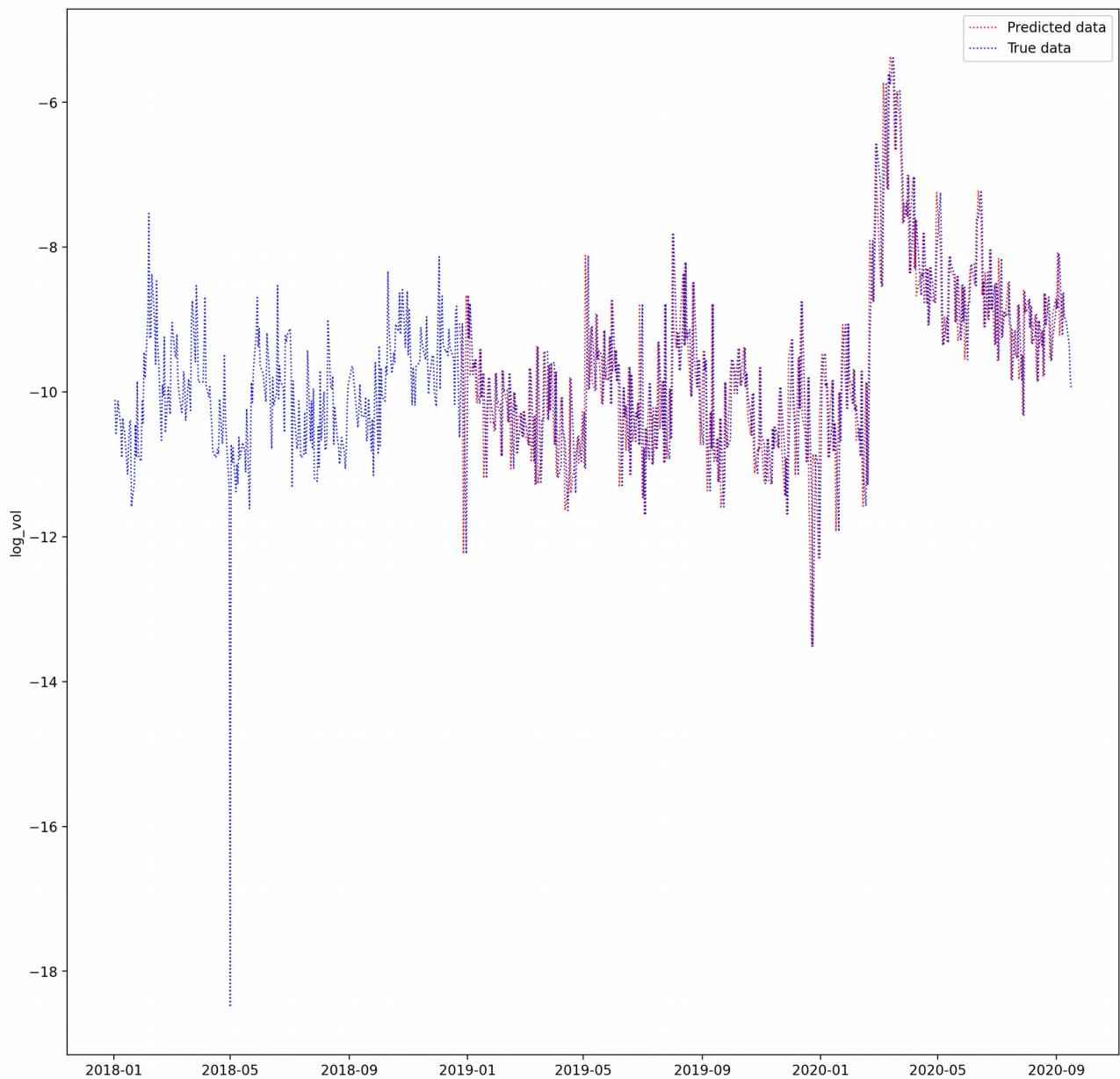


Figure 31: STOXX50E