# METHOD

## LOSS FUNCTIONS

### Mean Squared Error

### Mean Absolute Error

### Custom Function

## PREDICTIVE MODELS

### Auto-Regressive Integrated Moving Average

### Multi-Layer Perceptron

### Long-Short Time Memory

### Encoder-Decoder

### Luong’s Attention

### Bahdenou’s Attention

### Convolutional Neural Network

## HYPERPARAMETERS TO OPTIMIZE

### Learning Rate

### Dropout Rate

### Epoch Size

### Batch Size

### Validation Rate

### Number of Hidden Layers

### Number of Hidden Neurons

### Patience

## PARAMETER OPTIMIZAITON

### Forward Time Window

## PORTFOLIO OPTIMIZATION

### Particle Swarm Optimization

### Genetic Algorithm