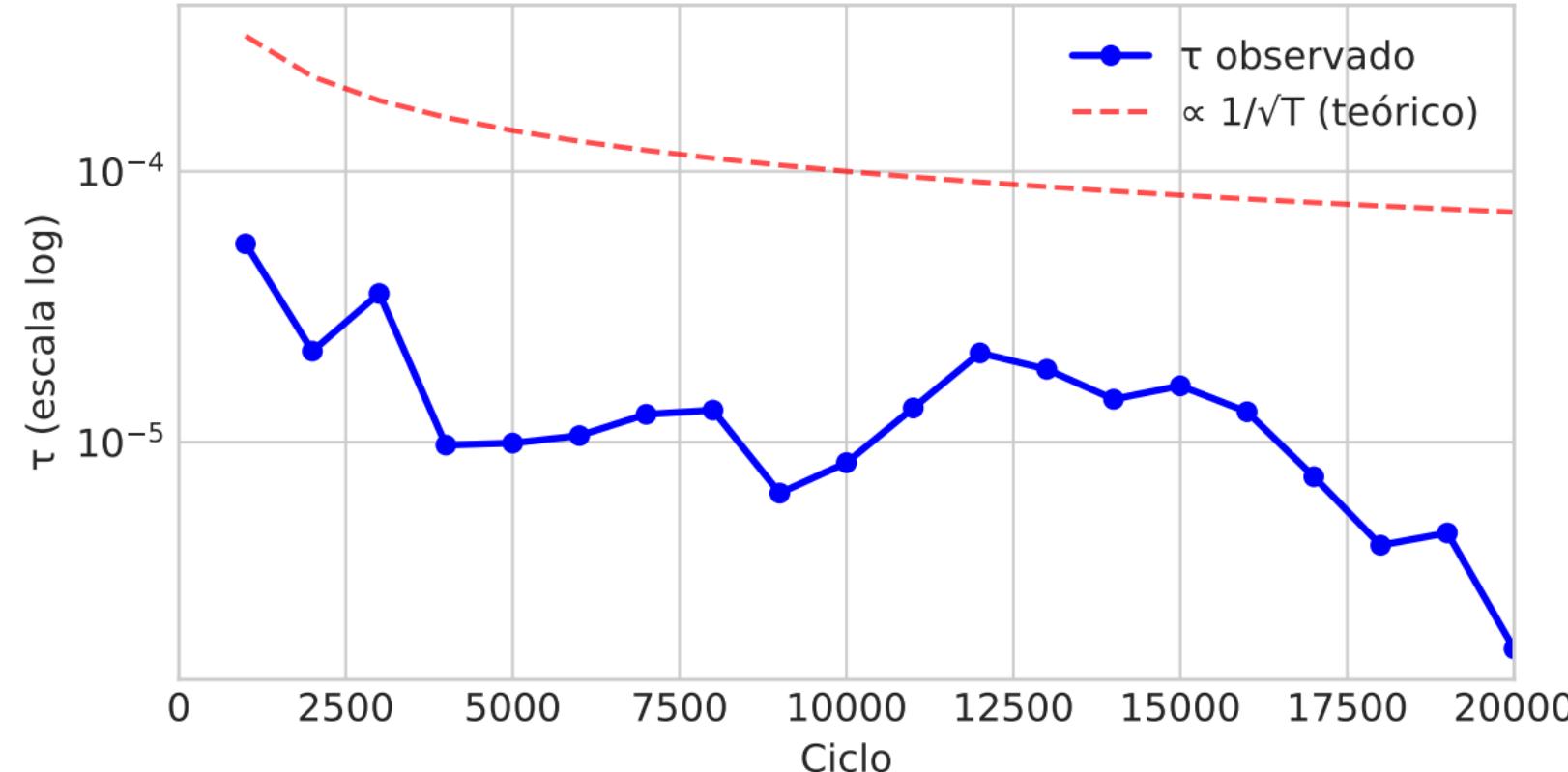


Figura 4: Parámetros Endógenos

(a) Tasa de Aprendizaje τ



(b) Fórmulas Endógenas

$$w = \max\{10, \lfloor \sqrt{T} \rfloor\}$$

$$\sigma_{med} = \text{median}(\sigma_S, \sigma_N, \sigma_C)$$

$$\tau = \frac{\text{IQR}(r)}{\sqrt{T}} \cdot \frac{\sigma_{med}}{\text{IQR}_{hist} + \varepsilon}$$

$$\tau_{floor} = \frac{\sigma_{med}}{T}$$

$$\eta = \tau \text{ (sin boost)}$$

Gate: $\rho \geq \rho_{p95}$ AND $\text{IQR} \geq \text{IQR}_{p75}$