

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

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