Data Collection Denoising GRU **X** Sav-Gol Filter Feature Engineering Winsorization Feature Selection X LC, Multicollinearity Modeling Evaluation ※ Sharpe Ratio

Hidden Dimension Hidden Dimension LeakyReLU Drop Out Hidden Dimension

※ Data List

- Macro: CPI, UNRATE, DGS10/2, VIX

- Assets: SPY, QQQ, VEA, VWO, TLT, IEF, SHY, IAU