The Data used by me has 100,000 data points which are split into a 80% and 20% split for obtaining the training and testing datasets.

The training only happens on the training data and no samples from the training data are used again in the testing phase and all accuracies reported are of the testing run only.

I only use out of sample forecasting as is clearly visible from the above statement and I don't use the in sample forecasting as sometimes if the model becomes too robust on the training data then it would always give out one sided results for the same and that is why I use the standard 80-20 split on all datasets I have worked on from the start of this task.