(1)

参数：

num\_filt\_1 = 15 # Number of filters in first conv layer

num\_filt\_2 = 8 # Number of filters in second conv layer

num\_filt\_3 = 8 # Number of filters in thirs conv layer

num\_fc\_1 = 40 # Number of neurons in hully connected layer

max\_iterations = 20000

batch\_size = 100

dropout = 0.5 # Dropout rate in the fully connected layer

regularization = 1e-4

learning\_rate = 2e-3

input\_norm = False

(2)

参数：

num\_filt\_1 = 16 #Number of filters in first conv layer

num\_filt\_2 = 14 #Number of filters in second conv layer

num\_filt\_3 = 8 #Number of filters in thirs conv layer

num\_fc\_1 = 40 #Number of neurons in hully connected layer

max\_iterations = 50000

batch\_size = 100

dropout = 1.0 #Dropout rate in the fully connected layer

plot\_row = 5 #How many rows do you want to plot in the visualization

learning\_rate = 2e-5

input\_norm = True # Do you want z-score input normalization?

regularization = 1e-4

(3)

参数：

num\_filt\_1 = 16 #Number of filters in first conv layer

num\_filt\_2 = 14 #Number of filters in second conv layer

num\_filt\_3 = 8 #Number of filters in thirs conv layer

num\_fc\_1 = 40 #Number of neurons in hully connected layer

max\_iterations = 20000

batch\_size = 100

dropout = 0.5 #Dropout rate in the fully connected layer

plot\_row = 5 #How many rows do you want to plot in the visualization

learning\_rate = 2e-5

input\_norm = True # Do you want z-score input normalization?

regularization = 1e-4

（3）

|  |  |  |  |
| --- | --- | --- | --- |
| 2012涨跌（-1，1） | 20000 | 3.191/0.809 | 0.943/0.600 |

|  |  |
| --- | --- |
| 0.44 | 2 |
| 0.46 | 1 |
| 0.47 | 1 |
| 0.49 | 6 |
| 0.50 | 9 |
| 0.51 | 5 |
| 0.52 | 6 |
| 0.54 | 6 |
| 0.55 | 3 |
| 0.56 | 8 |
| 0.57 | 2 |
| 0.6 | 1 |

0.526

0.0011116

(2)

|  |  |  |  |
| --- | --- | --- | --- |
| 2012股价差 | 20000 | 0.822/1.869 | 0.998/0.470 |

|  |  |
| --- | --- |
| 0.36 | 1 |
| 0.41 | 1 |
| 0.43 | 4 |
| 0.46 | 8 |
| 0.47 | 2 |
| 0.49 | 4 |
| 0.5 | 11 |
| 0.51 | 3 |
| 0.52 | 3 |
| 0.54 | 4 |
| 0.55 | 2 |
| 0.56 | 5 |
| 0.57 | 1 |
| 0.62 | 1 |

0.5036

0.00215104

(2)

|  |  |  |  |
| --- | --- | --- | --- |
| 2012涨跌幅（-1~1） | 20000 | 0.779/1.648 | 1.000/0.480 |

|  |  |
| --- | --- |
| 0.4 | 2 |
| 0.41 | 1 |
| 0.43 | 3 |
| 0.44 | 3 |
| 0.46 | 8 |
| 0.47 | 4 |
| 0.49 | 6 |
| 0.50 | 9 |
| 0.51 | 2 |
| 0.52 | 2 |
| 0.54 | 4 |
| 0.55 | 2 |
| 0.56 | 3 |
| 0.6 | 1 |

0.4938

0.00180756

(1)

|  |  |  |  |
| --- | --- | --- | --- |
| 2012股价 | 3000 | 0.510/2.461 | 0.993/0.520 |

|  |  |
| --- | --- |
| 0.41 | 2 |
| 0.43 | 1 |
| 0.44 | 2 |
| 0.46 | 10 |
| 0.47 | 6 |
| 0.49 | 2 |
| 0.50 | 4 |
| 0.51 | 3 |
| 0.52 | 6 |
| 0.54 | 4 |
| 0.55 | 5 |
| 0.56 | 5 |

0.5038

0.00165556

(3)

|  |  |  |  |
| --- | --- | --- | --- |
| 2014涨跌（-1，1） | 20000 | 0.617/1.041 | 1.000/0.540 |

|  |  |
| --- | --- |
| 0.44 | 1 |
| 0.46 | 2 |
| 0.47 | 1 |
| 0.49 | 3 |
| 0.50 | 8 |
| 0.51 | 7 |
| 0.52 | 3 |
| 0.54 | 6 |
| 0.55 | 2 |
| 0.56 | 12 |
| 0.57 | 3 |
| 0.58 | 1 |
| 0.60 | 1 |

0.5336

0.00117504

(3)

|  |  |  |  |
| --- | --- | --- | --- |
| 2014股价差 | 20000 | 0.576/1.290 | 0.991/0.590 |

|  |  |
| --- | --- |
| 0.37 | 1 |
| 0.40 | 1 |
| 0.41 | 1 |
| 0.43 | 1 |
| 0.44 | 6 |
| 0.46 | 8 |
| 0.47 | 4 |
| 0.49 | 4 |
| 0.50 | 9 |
| 0.51 | 3 |
| 0.52 | 1 |
| 0.54 | 1 |
| 0.55 | 3 |
| 0.56 | 5 |
| 0.57 | 1 |
| 0.61 | 1 |

0.4954

0.00223284

(3)

|  |  |  |  |
| --- | --- | --- | --- |
| 2014涨跌幅（-1~1） | 20000 | 0.494/1.201 | 1.000/0.490 |

|  |  |
| --- | --- |
| 0.38 | 1 |
| 0.40 | 1 |
| 0.43 | 2 |
| 0.44 | 1 |
| 0.46 | 5 |
| 0.47 | 3 |
| 0.49 | 7 |
| 0.50 | 11 |
| 0.51 | 6 |
| 0.52 | 2 |
| 0.54 | 2 |
| 0.55 | 6 |
| 0.56 | 1 |
| 0.57 | 1 |
| 0.58 | 1 |

0.5024

0.00163424

(2)

|  |  |  |  |
| --- | --- | --- | --- |
| 2014股价 | 20000 | 2.004/0.916 | 0.902/0.440 |

|  |  |
| --- | --- |
| 0.4 | 1 |
| 0.43 | 1 |
| 0.46 | 5 |
| 0.47 | 8 |
| 0.49 | 14 |
| 0.50 | 12 |
| 0.51 | 2 |
| 0.54 | 4 |
| 0.56 | 2 |
| 0.57 | 1 |

0.4968

0.00098176

(2) learning\_rate = 2e-4

|  |  |  |  |
| --- | --- | --- | --- |
| 涨跌（-1，1） | 10000 | 6.878/1.304 | 0.986/0.640 |

|  |  |
| --- | --- |
| 0.40 | 1 |
| 0.41 | 1 |
| 0.43 | 5 |
| 0.44 | 1 |
| 0.46 | 4 |
| 0.47 | 3 |
| 0.49 | 4 |
| 0.50 | 8 |
| 0.51 | 5 |
| 0.52 | 3 |
| 0.54 | 4 |
| 0.55 | 4 |
| 0.56 | 2 |
| 0.57 | 1 |
| 0.58 | 1 |
| 0.61 | 1 |
| 0.62 | 1 |
| 0.63 | 1 |

0.5092

0.00259936

(2) learning\_rate = 2e-4

|  |  |  |  |
| --- | --- | --- | --- |
| 股价差 | 20000 | 3.310/2.584 | 0.988/0.600 |

|  |  |
| --- | --- |
| 0.37 | 1 |
| 0.43 | 3 |
| 0.46 | 3 |
| 0.47 | 6 |
| 0.49 | 2 |
| 0.50 | 10 |
| 0.51 | 3 |
| 0.52 | 4 |
| 0.54 | 3 |
| 0.55 | 2 |
| 0.56 | 6 |
| 0.58 | 2 |
| 0.60 | 1 |
| 0.61 | 4 |

0.5208

0.00245936

(3) learning\_rate = 2e-4

|  |  |  |  |
| --- | --- | --- | --- |
| 涨跌幅（-1~1） | 20000 | 10.922/1.101 | 0.968/0.530 |

|  |  |
| --- | --- |
| 0.38 | 1 |
| 0.43 | 7 |
| 0.44 | 3 |
| 0.46 | 8 |
| 0.47 | 1 |
| 0.49 | 2 |
| 0.50 | 9 |
| 0.51 | 6 |
| 0.52 | 2 |
| 0.54 | 3 |
| 0.55 | 1 |
| 0.56 | 6 |
| 0.58 | 1 |

0.4968

0.00202176