**From 1991**

输入：股价差 Dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 2 \* 64 | 10000 | 0.201/1.564 | 0.930/0.490 |
| 3 \* 64 | 20000 | 0.394/1.308 | 0.840/0.490 |

|  |  |
| --- | --- |
| 0.4 | 4 |
| 0.41 | 1 |
| 0.43 | 6 |
| 0.44 | 3 |
| 0.46 | 6 |
| 0.47 | 1 |
| 0.49 | 8 |
| 0.5 | 10 |
| 0.51 | 5 |
| 0.52 | 3 |
| 0.55 | 1 |
| 0.57 | 2 |

0.4772

0.00175216

|  |  |
| --- | --- |
| 0.37 | 1 |
| 0.4 | 4 |
| 0.41 | 1 |
| 0.43 | 3 |
| 0.44 | 8 |
| 0.46 | 15 |
| 0.47 | 4 |
| 0.49 | 2 |
| 0.5 | 5 |
| 0.51 | 2 |
| 0.52 | 1 |
| 0.54 | 1 |
| 0.55 | 1 |
| 0.56 | 2 |

0.464

0.001668

输入：涨跌（0，1） Dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 128 | 20000 | 0.124/2.514 | 0.960/0.440 |

|  |  |
| --- | --- |
| 0.38 | 1 |
| 0.43 | 6 |
| 0.44 | 5 |
| 0.46 | 9 |
| 0.47 | 2 |
| 0.49 | 2 |
| 0.5 | 10 |
| 0.51 | 4 |
| 0.52 | 2 |
| 0.54 | 2 |
| 0.55 | 1 |
| 0.56 | 5 |
| 0.57 | 1 |

0.486

0.001964

输入涨跌幅（-1-1）， dropout = 0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 3 \* 16 | 30000 | 0.577/0.712 | 0.680/0.440 |
| 2 \* 64 | 20000 | 0.222/1.136 | 0.920/0.450 |

|  |  |
| --- | --- |
| 0.4 | 1 |
| 0.41 | 1 |
| 0.43 | 3 |
| 0.44 | 2 |
| 0.46 | 5 |
| 0.47 | 5 |
| 0.49 | 2 |
| 0.5 | 12 |
| 0.51 | 3 |
| 0.52 | 7 |
| 0.54 | 1 |
| 0.55 | 3 |
| 0.57 | 3 |
| 0.61 | 1 |
| 0.62 | 1 |

0.4982

0.00211876

|  |  |
| --- | --- |
| 0.44 | 1 |
| 0.46 | 1 |
| 0.47 | 4 |
| 0.49 | 3 |
| 0.5 | 12 |
| 0.51 | 4 |
| 0.52 | 5 |
| 0.54 | 2 |
| 0.56 | 8 |
| 0.57 | 5 |
| 0.58 | 1 |
| 0.6 | 1 |
| 0.61 | 3 |

0.5262

0.00172756

**From 2012**

输入：股价差 Dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 10000 | 0.447/1.756 | 0.730/0.580 |
| 2 \* 64 | 10000 | 0.092/2.662 | 0.960/0.520 |

|  |  |
| --- | --- |
| 0.37 | 1 |
| 0.4 | 3 |
| 0.41 | 1 |
| 0.43 | 1 |
| 0.44 | 5 |
| 0.46 | 4 |
| 0.47 | 4 |
| 0.49 | 2 |
| 0.5 | 9 |
| 0.51 | 4 |
| 0.52 | 2 |
| 0.54 | 3 |
| 0.55 | 3 |
| 0.56 | 2 |
| 0.57 | 2 |
| 0.58 | 2 |
| 0.61 | 1 |
| 0.62 | 1 |

0.4962

0.00314356

|  |  |
| --- | --- |
| 0.4 | 5 |
| 0.43 | 6 |
| 0.44 | 5 |
| 0.46 | 5 |
| 0.47 | 4 |
| 0.49 | 7 |
| 0.5 | 5 |
| 0.51 | 2 |
| 0.52 | 4 |
| 0.52 | 4 |
| 0.57 | 1 |
| 0.6 | 1 |
| 0.61 | 1 |

0.477

0.002273

输入：涨跌（0，1） Dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 20000 | 0.318/2.498 | 0.860/0.520 |
| 3 \* 64 | 10000 | 0.143/2.352 | 0.950/0.400 |

|  |  |
| --- | --- |
| 0.37 | 1 |
| 0.38 | 1 |
| 0.4 | 1 |
| 0.41 | 2 |
| 0.43 | 4 |
| 0.44 | 3 |
| 0.46 | 2 |
| 0.47 | 4 |
| 0.49 | 7 |
| 0.5 | 13 |
| 0.51 | 3 |
| 0.52 | 5 |
| 0.54 | 2 |
| 0.55 | 1 |
| 0.57 | 1 |

0.4814

0.00182004

|  |  |
| --- | --- |
| 0.37 | 1 |
| 0.38 | 1 |
| 0.4 | 3 |
| 0.41 | 1 |
| 0.43 | 5 |
| 0.44 | 3 |
| 0.46 | 6 |
| 0.47 | 4 |
| 0.49 | 11 |
| 0.5 | 5 |
| 0.51 | 2 |
| 0.54 | 4 |
| 0.55 | 1 |
| 0.56 | 1 |
| 0.57 | 2 |

0.4756

0.00224436

输入涨跌幅（-1-1）， dropout = 0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 3 \* 16 | 20000 | 0.345/1.266 | 0.860/0.470 |
| 3 \* 64 | 5000 | 0.023/2.267 | 0.990/0.440 |

|  |  |
| --- | --- |
| 0.37 | 1 |
| 0.38 | 1 |
| 0.4 | 1 |
| 0.43 | 4 |
| 0.44 | 3 |
| 0.46 | 9 |
| 0.47 | 3 |
| 0.49 | 2 |
| 0.5 | 6 |
| 0.51 | 3 |
| 0.52 | 4 |
| 0.54 | 3 |
| 0.56 | 5 |
| 0.57 | 1 |
| 0.58 | 3 |
| 0.62 | 1 |

0.4936

0.00300304

|  |  |
| --- | --- |
| 0.38 | 1 |
| 0.4 | 1 |
| 0.41 | 2 |
| 0.43 | 8 |
| 0.44 | 3 |
| 0.46 | 8 |
| 0.47 | 4 |
| 0.49 | 4 |
| 0.5 | 9 |
| 0.51 | 1 |
| 0.52 | 1 |
| 0.54 | 3 |
| 0.55 | 1 |
| 0.56 | 2 |
| 0.57 | 1 |
| 0.62 | 1 |

0.4778

0.00234116

**From 2014**

输入：股价差 Dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 20000 | 0.226/2.780 | 0.920/0.490 |
| 3 \* 16 | 20000 | 0.273/2.525 | 0.910/0.410 |

|  |  |
| --- | --- |
| 0.41 | 3 |
| 0.43 | 7 |
| 0.44 | 4 |
| 0.46 | 11 |
| 0.47 | 3 |
| 0.49 | 3 |
| 0.5 | 6 |
| 0.51 | 4 |
| 0.52 | 1 |
| 0.54 | 3 |
| 0.55 | 3 |
| 0.56 | 1 |
| 0.61 | 1 |

0.4788

0.00199856

|  |  |
| --- | --- |
| 0.37 | 1 |
| 0.38 | 1 |
| 0.4 | 1 |
| 0.41 | 3 |
| 0.43 | 3 |
| 0.44 | 1 |
| 0.46 | 15 |
| 0.47 | 4 |
| 0.49 | 1 |
| 0.5 | 7 |
| 0.51 | 5 |
| 0.52 | 3 |
| 0.54 | 2 |
| 0.55 | 1 |
| 0.57 | 1 |
| 0.63 | 1 |

0.4764

0.00225904

输入：涨跌（0，1） Dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 10000 | 0.121/2.948 | 0.930/0.590 |
| 3 \* 16 | 20000 | 0.094/2.311 | 0.960/0.470 |

|  |  |
| --- | --- |
| 0.38 | 1 |
| 0.4 | 4 |
| 0.43 | 3 |
| 0.44 | 2 |
| 0.46 | 10 |
| 0.47 | 3 |
| 0.49 | 7 |
| 0.5 | 9 |
| 0.51 | 2 |
| 0.52 | 2 |
| 0.54 | 4 |
| 0.55 | 1 |
| 0.56 | 2 |

0.4796

0.00183984

|  |  |
| --- | --- |
| 0.4 | 2 |
| 0.41 | 1 |
| 0.43 | 3 |
| 0.44 | 3 |
| 0.46 | 7 |
| 0.47 | 5 |
| 0.49 | 3 |
| 0.5 | 8 |
| 0.51 | 4 |
| 0.52 | 2 |
| 0.53 | 4 |
| 0.55 | 3 |
| 0.56 | 3 |
| 0.58 | 1 |
| 0.62 | 1 |

0.4926

0.00227124

输入涨跌幅（-1-1）， dropout = 0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 10000 | 0.188/1.367 | 0.930/0.450 |
| 3 \* 16 | 10000 | 0.257/1.760 | 0.890/0.550 |

|  |  |
| --- | --- |
| 0.38 | 1 |
| 0.4 | 4 |
| 0.43 | 3 |
| 0.44 | 2 |
| 0.46 | 10 |
| 0.47 | 3 |
| 0.49 | 7 |
| 0.5 | 9 |
| 0.51 | 2 |
| 0.52 | 2 |
| 0.54 | 4 |
| 0.55 | 1 |
| 0.56 | 2 |

0.4796

0.00183984

|  |  |
| --- | --- |
| 0.36 | 1 |
| 0.38 | 1 |
| 0.4 | 3 |
| 0.41 | 1 |
| 0.43 | 4 |
| 0.44 | 3 |
| 0.46 | 6 |
| 0.47 | 2 |
| 0.49 | 3 |
| 0.5 | 9 |
| 0.51 | 7 |
| 0.52 | 3 |
| 0.54 | 1 |
| 0.55 | 1 |
| 0.56 | 2 |
| 0.57 | 1 |
| 0.58 | 1 |
| 0.62 | 1 |

0.4834

0.00278644