**From 1991**

输入：股价差 Dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 10000 | 0.649/0.790 | 0.630/0.450 |
| 1 \* 16 | 50000 | 0.676/0.718 | 0.580/0.470 |
| 5 \* 16 | 10000 | 0.645/0.708 | 0.620/0.550 |
| 1 \* 64 | 10000 | 0.413/1.560 | 0.820/0.480 |
| 2 \* 64 | 10000 | 0.201/1.564 | 0.930/0.490 |
| 2 \* 64 | 20000 | 0.258/1.546 | 0.880/0.500 |
| 3 \* 64 | 10000 | 0.428/0.949 | 0.870/0.510 |
| 3 \* 64 | 20000 | 0.394/1.308 | 0.840/0.490 |
| 3 \* 64 | 30000 | 0.392/1.258 | 0.820/0.480 |
| 1 \* 128 | 10000 | 0.134/1.921 | 0.950/0.600 |
| 2 \* 128 | 10000 | 0.243/1.601 | 0.920/0.480 |
| 3 \* 128 | 30000 | 0.691/0.694 | 0.590/0.500 |

输入：涨跌（0，1） Dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 10000 | 0.664/0.722 | 0.620/0.480 |
| 1 \* 16 | 20000 | 0.693/0.740 | 0.580/0.470 |
| 1 \* 16 | 30000 | 0.641/0.771 | 0.580/0.440 |
| 3 \* 16 | 10000 | 0.696/0.695 | 0.500/0.510(all 0) |
| 3 \* 16 | 20000 | 0.694/0.693 | 0.500/0.510(all 0) |
| 5 \* 16 | 10000 | 0.684/0.693 | 0.540/0.510(all 0) |
| 5 \* 16 | 20000 | 0.694/0.695 | 0.530/0.510(all 0) |
| 5 \* 16 | 30000 | 0.668/0.694 | 0.600/0.510(all 0) |
| 1 \* 64 | 10000 | 0.690/0.709 | 0.540/0.460 |
| 1 \* 64 | 20000 | 0.688/0.724 | 0.530/0.420 |
| 1 \* 64 | 30000 | 0.697/0.715 | 0.480/0.470 |
| 2 \* 64 | 10000 | 0.682/0.693 | 0.620/0.510(all 0) |
| 2 \* 64 | 20000 | 0.692/0.693 | 0.530/0.510(all 0) |
| 3 \* 64 | 10000 | 0.689/0.699 | 0.550/0.510(all 0) |
| 3 \* 64 | 20000 | 0.696/0.693 | 0.480/0.510(all 0) |
| 1 \* 128 | 10000 | 0.629/0.707 | 0.620/0.430 |
| 1 \* 128 | 20000 | 0.124/2.514 | 0.960/0.440 |
| 2 \* 128 | 10000 | 0.693/0.693 | 0.510/0.510(all 0) |
| 2 \* 128 | 20000 | 0.697/0.694 | 0.470/0.510(all 0) |
| 2 \* 128 | 30000 | 0.689/0.695 | 0.500/0.510(all 0) |
| 3 \* 128 | 10000 | 0.693/0.693 | 0.510/0.510(all 0) |
| 3 \* 128 | 20000 | 0.695/0.693 | 0.480/0.510(all 0) |
| 3 \* 128 | 30000 | 0.695/0.693 | 0.500/0.510(all 0) |

输入股价，dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 30000 | 0.689/0.693 | 0.560/0.510(all 0) |
| 1 \* 64 | 10000 | 0.710/0.700 | 0.410/0.490(all 1) |
| 1 \* 64 | 20000 | 0.690/0.693 | 0.550/0.490(all 1) |
| 1 \* 64 | 30000 | 0.680/0.694 | 0.480/0.510(all 0) |
| 2 \* 64 | 10000 | 0.690/0.694 | 0.550/0.510(all 0) |
| 2 \* 64 | 20000 | 0.710/0.694 | 0.460/0.510(all 0) |
| 2 \* 64 | 30000 | 0.701/0.694 | 0.440/0.510(all 0) |
| 1 \* 128 | 10000 | 0.690/0.693 | 0.560/0.510(all 0) |
| 3 \* 128 | 10000 | 0.698/0.693 | 0.460/0.510(all 0) |
| 3 \* 128 | 20000 | 0.693/0.693 | 0.540/0.510(all 0) |
| 3 \* 128 | 30000 | 0.700/0.694 | 0.460/0.510(all 0) |

输入涨跌幅（-1-1）， dropout = 0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 10000 | 0.684/0.667 | 0.560/0.610 |
| 1 \* 16 | 20000 | 0.646/0.662 | 0.650/0.580 |
| 1 \* 16 | 30000 | 0.650/0.670 | 0.610/0.590 |
| 3 \* 16 | 10000 | 0.660/0.693 | 0.610/0.430 |
| 3 \* 16 | 20000 | 0.594/0.690 | 0.690/0.570 |
| 3 \* 16 | 30000 | 0.577/0.712 | 0.680/0.440 |
| 5 \* 16 | 10000 | 0.691/0.693 | 0.530/0.510(all 0) |
| 5 \* 16 | 20000 | 0.706/0.693 | 0.380/0.510(all 0) |
| 5 \* 16 | 30000 | 0.694/0.693 | 0.480/0.510(all 0) |
| 1 \* 64 | 10000 | 0.421/0.785 | 0.770/0.540 |
| 1 \* 64 | 20000 | 0.179/1.780 | 0.950/0.510 |
| 1 \* 64 | 30000 | 0.045/2.195 | 0.990/0.550 |
| 2 \* 64 | 10000 | 0.393/0.712 | 0.780/0.440 |
| 2 \* 64 | 20000 | 0.222/1.136 | 0.920/0.450 |
| 2 \* 64 | 30000 | 0.086/1.473 | 0.960/0.460 |
| 3 \* 64 | 10000 | 0.323/0.945 | 0.850/0.480 |
| 3 \* 64 | 20000 | 0.246/1.212 | 0.920/0.530 |
| 3 \* 64 | 30000 | 0.157/1.706 | 0.960/0.560 |
| 1 \* 128 | 10000 | 0.169/1.584 | 0.950/0.490 |
| 1 \* 128 | 20000 | 0.035/2.977 | 0.990/0.530 |
| 1 \* 128 | 30000 | 0.026/3.013 | 0.990/0.560 |
| 2 \* 128 | 10000 | 0.108/2.007 | 0.960/0.510 |
| 2 \* 128 | 20000 | 0.077/2.983 | 0.990/0.480 |
| 2 \* 128 | 30000 | 0.063/2.619 | 0.980/0.570 |
| 3 \* 128 | 10000 | 0.691/0.693 | 0.570/0.510(all 0) |
| 3 \* 128 | 20000 | 0.694/0.693 | 0.500/0.510(all 0) |
| 3 \* 128 | 30000 | 0.689/0.693 | 0.570/0.510(all 0) |

**From 2012**

输入：股价差 Dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 5000 | 0.478/1.727 | 0.730/0.500 |
| 1 \* 16 | 10000 | 0.447/1.756 | 0.730/0.580 |
| 1 \* 16 | 20000 | 0.459/1.689 | 0.710/0.570 |
| 3 \* 16 | 5000 | 0.383/1.340 | 0.800/0.540 |
| 3 \* 16 | 10000 | 0.419/1.581 | 0.790/0.570 |
| 3 \* 16 | 20000 | 0.331/1.709 | 0.800/0.570 |
| 5 \* 16 | 5000 | 0.503/1.330 | 0.720/0.590 |
| 5 \* 16 | 10000 | 0.378/2.547 | 0.830/0.500 |
| 5 \* 16 | 20000 | 0.404/2.431 | 0.840/0.430 |
| 1 \* 64 | 5000 | 0.155/3.859 | 0.940/0.490 |
| 1 \* 64 | 10000 | 0.029/3.668 | 0.990/0.480 |
| 1 \* 64 | 20000 | 0.105/3.165 | 0.960/0.490 |
| 2 \* 64 | 5000 | 0.031/2.663 | 0.980/0.570 |
| 2 \* 64 | 10000 | 0.092/2.662 | 0.960/0.520 |
| 2 \* 64 | 20000 | 0.277/1.600 | 0.890/0.480 |
| 3 \* 64 | 5000 | 0.179/3.336 | 0.930/0.420 |
| 3 \* 64 | 10000 | 0.095/2.664 | 0.960/0.460 |
| 3 \* 64 | 20000 | 0.356/1.261 | 0.860/0.460 |
| 1 \* 128 | 5000 | 0.065/3.747 | 0.990/0.470 |
| 1 \* 128 | 10000 | 0.017/3.064 | 1.000/0.470 |
| 1 \* 128 | 20000 | 0.706/0.688 | 0.580/0.540 |
| 2 \* 128 | 5000 | 0.012/3.358 | 1.000/0.510 |
| 2 \* 128 | 10000 | 0.128/2.489 | 0.980/0.520 |
| 2 \* 128 | 20000 | 0.698/0.709 | 0.560/0.540 |
| 3 \* 128 | 5000 | 0.036/2.556 | 0.980/0.560 |
| 3 \* 128 | 10000 | 0.170/1.553 | 0.940/0.500 |
| 3 \* 128 | 20000 | 0.637/0.722 | 0.580/0.570 |

输入：涨跌（0，1） Dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 5000 | 0.525/1.031 | 0.700/0.460 |
| 1 \* 16 | 10000 | 0.250/1.578 | 0.900/0.520 |
| 1 \* 16 | 20000 | 0.318/2.498 | 0.860/0.520 |
| 3 \* 16 | 5000 | 0.376/1.689 | 0.830/0.410 |
| 3 \* 16 | 10000 | 0.156/2.609 | 0.940/0.450 |
| 3 \* 16 | 20000 | 0.165/3.542 | 0.930/0.420 |
| 5 \* 16 | 5000 | 0.692/0.693 | 0.570/0.490(all 0) |
| 5 \* 16 | 10000 | 0.694/0.694 | 0.500/0.490(all 0) |
| 5 \* 16 | 20000 | 0.693/0.693 | 0.500/0.510(all 0) |
| 1 \* 64 | 5000 | 0.052/2.766 | 0.990/0.560 |
| 1 \* 64 | 10000 | 0.027/2.449 | 1.000/0.580 |
| 1 \* 64 | 20000 | 0.001/5.207 | 1.000/0.510 |
| 2 \* 64 | 5000 | 0.202/3.387 | 0.920/0.470 |
| 2 \* 64 | 10000 | 0.074/4.033 | 0.990/0.500 |
| 2 \* 64 | 20000 | 0.002/4.500 | 1.000/0.470 |
| 3 \* 64 | 5000 | 0.596/0.816 | 0.680/0.510 |
| 3 \* 64 | 10000 | 0.143/2.352 | 0.950/0.400 |
| 3 \* 64 | 20000 | 0.050/3.149 | 0.990/0.500 |
| 1 \* 128 | 5000 | 0.180/3.447 | 0.940/0.420 |
| 1 \* 128 | 10000 | 0.000/6.561 | 1.000/0.430 |
| 1 \* 128 | 20000 | 0.000/5.354 | 1.000/0.440 |
| 2 \* 128 | 5000 | 0.033/2.942 | 0.990/0.510 |
| 2 \* 128 | 10000 | 0.002/3.709 | 1.000/0.510 |
| 2 \* 128 | 20000 | 0.000/3.548 | 1.000/0.550 |
| 3 \* 128 | 5000 | 0.045/2.946 | 0.970/0.500 |
| 3 \* 128 | 10000 | 0.085/3.585 | 0.970/0.490 |
| 3 \* 128 | 20000 | 0.002/4.536 | 1.000/0.420 |

输入股价，dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 10000 | 0.697/0.694 | 0.460/0.490(all 1) |
| 1 \* 16 | 20000 | 0.690/0.693 | 0.570/0.510(all 0) |
| 1 \* 16 | 30000 | 0.688/0.694 | 0.560/0.510(all 0) |
| 3 \* 16 | 10000 | 0.693/0.693 | 0.480/0.510(all 0) |
| 3 \* 16 | 20000 | 0.694/0.693 | 0.480/0.490(all 1) |
| 3 \* 16 | 30000 | 0.699/0.694 | 0.420/0.490(all 1) |
| 5 \* 16 | 10000 | 0.694/0.693 | 0.440/0.490(all 1) |
| 5 \* 16 | 20000 | 0.692/0.694 | 0.540/0.490(all 1) |
| 5 \* 16 | 30000 | 0.693/0.693 | 0.500/0.510(all 0) |
| 1 \* 64 | 10000 | 0.703/0.696 | 0.470/0.510(all 0) |
| 1 \* 64 | 20000 | 0.682/0.694 | 0.590/0.490(all 1) |
| 1 \* 64 | 30000 | 0.707/0.695 | 0.490/0.490(all 1) |
| 2 \* 64 | 10000 | 0.691/0.695 | 0.540/0.490(all 1) |
| 2 \* 64 | 20000 | 0.693/0.694 | 0.530/0.490(all 1) |
| 2 \* 64 | 30000 | 0.696/0.695 | 0.490/0.490(all 1) |
| 3 \* 64 | 10000 | 0.694/0.693 | 0.470/0.510(all 0) |
| 3 \* 64 | 20000 | 0.690/0.695 | 0.550/0.490(all 1) |
| 3 \* 64 | 30000 | 0.692/0.693 | 0.580/0.490(all 1) |
| 1 \* 128 | 10000 | 0.701/0.694 | 0.490/0.490(all 1) |
| 1 \* 128 | 20000 | 0.703/0.693 | 0.480/0.510(all 0) |
| 1 \* 128 | 30000 | 0.700/0.693 | 0.480/0.510(all 0) |
| 2 \* 128 | 10000 | 0.692/0.694 | 0.550/0.490(all 1) |
| 2 \* 128 | 20000 | 0.692/0.693 | 0.580/0.490(all 1) |
| 2 \* 128 | 30000 | 0.696/0.693 | 0.460/0.510(all 0) |
| 3 \* 128 | 10000 | 0.689/0.694 | 0.590/0.490(all 1) |
| 3 \* 128 | 20000 | 0.694/0.693 | 0.430/0.490(all 1) |
| 3 \* 128 | 30000 | 0.693/0.693 | 0.490/0.490(all 1) |

输入涨跌幅（-1-1）， dropout = 0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 5000 | 0.507/0.723 | 0.710/0.520 |
| 1 \* 16 | 10000 | 0.320/0.821 | 0.840/0.580 |
| 1 \* 16 | 20000 | 0.243/1.300 | 0.880/0.520 |
| 3 \* 16 | 5000 | 0.587/0.709 | 0.660/0.560 |
| 3 \* 16 | 10000 | 0.465/0.829 | 0.740/0.480 |
| 3 \* 16 | 20000 | 0.345/1.266 | 0.860/0.470 |
| 5 \* 16 | 5000 | 0.693/0.694 | 0.520/0.490(all 1) |
| 5 \* 16 | 10000 | 0.693/0.693 | 0.540/0.510(all 0) |
| 5 \* 16 | 20000 | 0.694/0.693 | 0.470/0.510(all 0) |
| 1 \* 64 | 5000 | 0.113/2.143 | 0.960/0.490 |
| 1 \* 64 | 10000 | 0.001/3.726 | 1.000/0.490 |
| 1 \* 64 | 20000 | 0.001/4.675 | 1.000/0.470 |
| 2 \* 64 | 5000 | 0.097/2.256 | 0.970/0.480 |
| 2 \* 64 | 10000 | 0.015/2.667 | 0.990/0.500 |
| 2 \* 64 | 20000 | 0.017/3.132 | 0.990/0.490 |
| 3 \* 64 | 5000 | 0.023/2.267 | 0.990/0.440 |
| 3 \* 64 | 10000 | 0.005/2.585 | 1.000/0.430 |
| 3 \* 64 | 20000 | 0.005/3.197 | 1.000/0.490 |
| 1 \* 128 | 5000 | 0.001/3.398 | 1.000/0.480 |
| 1 \* 128 | 10000 | 0.000/4.320 | 1.000/0.450 |
| 1 \* 128 | 20000 | 0.000/3.022 | 1.000/0.540 |
| 2 \* 128 | 5000 | 0.019/2.366 | 0.990/0.510 |
| 2 \* 128 | 10000 | 0.001/2.910 | 1.000/0.420 |
| 2 \* 128 | 20000 | 0.000/3.692 | 1.000/0.340 |
| 3 \* 128 | 5000 | 0.031/3.647 | 0.990/0.430 |
| 3 \* 128 | 10000 | 0.000/3.090 | 1.000/0.480 |
| 3 \* 128 | 20000 | 0.087/2.216 | 0.980/0.490 |

**From 2014**

输入：股价差 Dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 5000 | 0.370/2.576 | 0.820/0.520 |
| 1 \* 16 | 10000 | 0.399/3.082 | 0.830/0.520 |
| 1 \* 16 | 20000 | 0.226/2.780 | 0.920/0.490 |
| 3 \* 16 | 5000 | 0.182/3.383 | 0.920/0.420 |
| 3 \* 16 | 10000 | 0.204/3.050 | 0.920/0.410 |
| 3 \* 16 | 20000 | 0.273/2.525 | 0.910/0.410 |
| 5 \* 16 | 5000 | 0.339/3.023 | 0.850/0.490 |
| 5 \* 16 | 10000 | 0.406/2.899 | 0.840/0.460 |
| 5 \* 16 | 20000 | 0.219/2.313 | 0.900/0.460 |
| 1 \* 64 | 5000 | 0.002/4.444 | 1.000/0.450 |
| 1 \* 64 | 10000 | 0.002/4.716 | 1.000/0.550 |
| 1 \* 64 | 20000 | 0.017/4.610 | 0.990/0.440 |
| 2 \* 64 | 5000 | 0.006/3.565 | 1.000/0.480 |
| 2 \* 64 | 10000 | 0.096/3.174 | 0.980/0.560 |
| 2 \* 64 | 20000 | 0.047/1.758 | 0.990/0.560 |
| 3 \* 64 | 5000 | 0.027/3.383 | 0.990/0.500 |
| 3 \* 64 | 10000 | 0.075/2.289 | 0.970/0.490 |
| 3 \* 64 | 20000 | 0.177/1.963 | 0.950/0.450 |
| 1 \* 128 | 5000 | 0.000/4.260 | 1.000/0.460 |
| 1 \* 128 | 10000 | 0.004/3.046 | 1.000/0.470 |
| 1 \* 128 | 20000 | 0.599/0.832 | 0.690/0.480 |
| 2 \* 128 | 5000 | 0.004/3.696 | 1.000/0.520 |
| 2 \* 128 | 10000 | 0.180/2.325 | 0.960/0.420 |
| 2 \* 128 | 20000 | 0.696/0.723 | 0.540/0.500 |
| 3 \* 128 | 5000 | 0.006/3.250 | 1.000/0.490 |
| 3 \* 128 | 10000 | 0.003/3.138 | 1.000/0.450 |
| 3 \* 128 | 20000 | 0.441/1.022 | 0.790/0.500 |

输入：涨跌（0，1） Dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 5000 | 0.399/1.185 | 0.820/0.540 |
| 1 \* 16 | 10000 | 0.121/2.948 | 0.930/0.590 |
| 1 \* 16 | 20000 | 0.059/3.605 | 1.000/0.520 |
| 3 \* 16 | 5000 | 0.402/1.229 | 0.850/0.550 |
| 3 \* 16 | 10000 | 0.394/1.916 | 0.850/0.510 |
| 3 \* 16 | 20000 | 0.094/2.311 | 0.960/0.470 |
| 5 \* 16 | 5000 | 0.695/0.697 | 0.500/0.490(all 1) |
| 5 \* 16 | 10000 | 0.701/0.697 | 0.460/0.490(all 1) |
| 5 \* 16 | 20000 | 0.683/0.700 | 0.580/0.490(all 1) |
| 1 \* 64 | 5000 | 0.001/4.823 | 1.000/0.520 |
| 1 \* 64 | 10000 | 0.004/4.225 | 1.000/0.490 |
| 1 \* 64 | 20000 | 0.000/6.983 | 1.000/0.420 |
| 2 \* 64 | 5000 | 0.027/3.573 | 0.990/0.500 |
| 2 \* 64 | 10000 | 0.002/5.148 | 1.000/0.430 |
| 2 \* 64 | 20000 | 0.266/4.340 | 0.970/0.440 |
| 3 \* 64 | 5000 | 0.013/3.411 | 0.990/0.550 |
| 3 \* 64 | 10000 | 0.015/3.225 | 1.000/0.570 |
| 3 \* 64 | 20000 | 0.060/2.811 | 0.980/0.580 |
| 1 \* 128 | 5000 | 0.004/3.732 | 1.000/0.480 |
| 1 \* 128 | 10000 | 0.000/6.557 | 1.000/0.470 |
| 1 \* 128 | 20000 | 0.001/4.672 | 1.000/0.450 |
| 2 \* 128 | 5000 | 0.015/3.503 | 0.990/0.470 |
| 2 \* 128 | 10000 | 0.004/3.866 | 1.000/0.480 |
| 2 \* 128 | 20000 | 0.008/3.202 | 1.000/0.490 |
| 3 \* 128 | 5000 | 0.685/0.694 | 0.570/0.490(all 1) |
| 3 \* 128 | 10000 | 0.688/0.697 | 0.550/0.490(all 1) |
| 3 \* 128 | 20000 | 0.699/0.698 | 0.550/0.490(all 1) |

输入股价，dropout：0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 10000 | 0.688/0.696 | 0.550/0.490(all 1) |
| 1 \* 16 | 20000 | 0.686/0.699 | 0.560/0.490(all 1) |
| 1 \* 16 | 30000 | 0.691/0.701 | 0.540/0.490(all 1) |
| 3 \* 16 | 10000 | 0.696/0.700 | 0.560/0.490(all 1) |
| 3 \* 16 | 20000 | 0.694/0.699 | 0.520/0.490(all 1) |
| 3 \* 16 | 30000 | 0.685/0.698 | 0.570/0.490(all 1) |
| 5 \* 16 | 10000 | 0.699/0.696 | 0.470/0.490(all 1) |
| 5 \* 16 | 20000 | 0.692/0.696 | 0.600/0.490(all 1) |
| 5 \* 16 | 30000 | 0.681/0.697 | 0.600/0.490(all 1) |
| 1 \* 64 | 10000 | 0.704/0.704 | 0.500/0.490(all 1) |
| 1 \* 64 | 20000 | 0.700/0.701 | 0.500/0.490(all 1) |
| 1 \* 64 | 30000 | 0.687/0.701 | 0.550/0.490(all 1) |
| 2 \* 64 | 10000 | 0.696/0.698 | 0.500/0.490(all 1) |
| 2 \* 64 | 20000 | 0.694/0.698 | 0.510/0.490(all 1) |
| 2 \* 64 | 30000 | 0.692/0.699 | 0.530/0.490(all 1) |
| 3 \* 64 | 10000 | 0.698/0.698 | 0.490/0.490(all 1) |
| 3 \* 64 | 20000 | 0.688/0.696 | 0.560/0.490(all 1) |
| 3 \* 64 | 30000 | 0.694/0.697 | 0.510/0.490(all 1) |
| 1 \* 128 | 10000 | 0.699/0.700 | 0.520/0.490(all 1) |
| 1 \* 128 | 20000 | 0.695/0.701 | 0.510/0.490(all 1) |
| 1 \* 128 | 30000 | 0.690/0.695 | 0.570/0.490(all 1) |
| 2 \* 128 | 10000 | 0.691/0.696 | 0.540/0.490(all 1) |
| 2 \* 128 | 20000 | 0.686/0.697 | 0.570/0.490(all 1) |
| 2 \* 128 | 30000 | 0.696/0.701 | 0.510/0.490(all 1) |
| 3 \* 128 | 10000 | 0.687/0.697 | 0.560/0.490(all 1) |
| 3 \* 128 | 20000 | 0.698/0.696 | 0.480/0.490(all 1) |
| 3 \* 128 | 30000 | 0.685/0.699 | 0.570/0.490(all 1) |

输入涨跌幅（-1-1）， dropout = 0.5

|  |  |  |  |
| --- | --- | --- | --- |
| Model | Max iterations | Train(Test) Cost | Train(Test) accuracy |
| 1 \* 16 | 5000 | 0.339/1.060 | 0.810/0.490 |
| 1 \* 16 | 10000 | 0.188/1.367 | 0.930/0.450 |
| 1 \* 16 | 20000 | 0.113/3.791 | 0.960/0.470 |
| 3 \* 16 | 5000 | 0.296/1.290 | 0.870/0.510 |
| 3 \* 16 | 10000 | 0.257/1.760 | 0.890/0.550 |
| 3 \* 16 | 20000 | 0.155/3.390 | 0.950/0.500 |
| 5 \* 16 | 5000 | 0.675/0.698 | 0.640/0.490(all 1) |
| 5 \* 16 | 10000 | 0.689/0.698 | 0.550/0.490(all 1) |
| 5 \* 16 | 20000 | 0.690/0.700 | 0.540/0.490(all 1) |
| 1 \* 64 | 5000 | 0.004/3.435 | 1.000/0.580 |
| 1 \* 64 | 10000 | 0.004/3.766 | 1.000/0.620 |
| 1 \* 64 | 20000 | 0.005/2.818 | 1.000/0.550 |
| 2 \* 64 | 5000 | 0.142/2.446 | 0.970/0.490 |
| 2 \* 64 | 10000 | 0.024/3.093 | 0.990/0.570 |
| 2 \* 64 | 20000 | 0.001/3.849 | 1.000/0.520 |
| 3 \* 64 | 5000 | 0.700/0.696 | 0.460/0.490(all 1) |
| 3 \* 64 | 10000 | 0.695/0.699 | 0.510/0.490(all 1) |
| 3 \* 64 | 20000 | 0.060/2.408 | 0.990/0.420 |
| 1 \* 128 | 5000 | 0.062/1.706 | 0.990/0.570 |
| 1 \* 128 | 10000 | 0.000/3.950 | 1.000/0.500 |
| 1 \* 128 | 20000 | 0.000/3.805 | 1.000/0.530 |
| 2 \* 128 | 5000 | 0.005/2.652 | 1.000/0.510 |
| 2 \* 128 | 10000 | 0.000/3.391 | 1.000/0.510 |
| 2 \* 128 | 20000 | 0.001/2.553 | 1.000/0.520 |
| 3 \* 128 | 5000 | 0.009/2.287 | 1.000/0.540 |
| 3 \* 128 | 10000 | 0.031/2.005 | 0.980/0.500 |
| 3 \* 128 | 20000 | 0.089/2.360 | 0.990/0.490 |