|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Model | Layer | input | Max iterations | Mean | Variance |
| Lstm | 2 \* 64 | 1991股价差 | 10000 | 0.4772 | 0.00175216 |
| Lstm | 3 \* 64 | 1991股价差 | 20000 | 0.464 | 0.001668 |
| Lstm | 1 \* 128 | 1991涨跌 | 20000 | 0.486 | 0.001964 |
| Lstm | 3 \* 16 | 1991涨跌幅 | 30000 | 0.4982 | 0.00211876 |
| Lstm | 2 \* 64 | 1991涨跌幅 | 20000 | 0.5262 | 0.00172756 |
| Lstm | 1 \* 16 | 2012股价差 | 10000 | 0.4962 | 0.00314356 |
| Lstm | 2 \* 64 | 2012股价差 | 10000 | 0.477 | 0.002273 |
| Lstm | 1 \* 16 | 2012涨跌 | 20000 | 0.4814 | 0.00182004 |
| Lstm | 3 \* 64 | 2012涨跌 | 10000 | 0.4756 | 0.00224436 |
| Lstm | 3 \* 16 | 2012涨跌幅 | 20000 | 0.4936 | 0.00300304 |
| Lstm | 3 \* 64 | 2012涨跌幅 | 5000 | 0.4778 | 0.00234116 |
| Lstm | 1 \* 16 | 2014股价差 | 20000 | 0.4788 | 0.00199856 |
| Lstm | 3 \* 16 | 2014股价差 | 20000 | 0.4764 | 0.00225904 |
| Lstm | 1 \* 16 | 2014涨跌 | 10000 | 0.4796 | 0.00183984 |
| Lstm | 3 \* 16 | 2014涨跌 | 20000 | 0.4926 | 0.00227124 |
| Lstm | 1 \* 16 | 2014涨跌幅 | 10000 | 0.4796 | 0.00183984 |
| Lstm | 3 \* 16 | 2014涨跌幅 | 10000 | 0.4834 | 0.00278644 |
| Cnn | 15\*8\*8 | 2012涨跌 | 20000 | 0.526 | 0.0011116 |
| Cnn | 16\*14\*8 | 2012股价差 | 20000 | 0.5036 | 0.00215104 |
| Cnn | 16\*14\*8 | 2012涨跌幅 | 20000 | 0.4938 | 0.00180756 |
| Cnn | 15\*8\*8 | 2012股价 | 3000 | 0.5038 | 0.00165556 |
| Cnn | 16\*14\*8 | 2014涨跌 | 20000 | 0.5336 | 0.00117504 |
| Cnn | 16\*14\*8 | 2014股价差 | 20000 | 0.4954 | 0.00223284 |
| Cnn | 16\*14\*8 | 2014涨跌幅 | 20000 | 0.5024 | 0.00163424 |
| Cnn | 16\*14\*8 | 2014股价 | 20000 | 0.4968 | 0.00098176 |
| Cnn | 16\*14\*8 | 涨跌 | 10000 | 0.5092 | 0.0025936 |
| Cnn | 16\*14\*8 | 股价差 | 20000 | 0.5208 | 0.00245936 |
| Cnn | 16\*14\*8 | 涨跌幅 | 20000 | 0.4968 | 0.00202176 |