

BestTest

			Best hyperparameters (w.r.t. leave-1 test dataset)			Performance	
Dynamics	Normal-ization	Optimization	gamma (state-space coefficient)	tau (kinetic time constant)	lambda (regularization parameter)	SNR (in dB) on leave-1 train data-set	Percentage of correct signs on leave-1 test dataset
kinetic	MAS5	gradient	1	11	0.5	24.6	79%
kinetic	MAS5	LARS	0.05	3	1	31.8	75%
kinetic	MAS5	Elastic Nets	0.1	5	0.5	31.7	77%
Brownian	MAS5	gradient	1	n/a	1	26.7	75%
Brownian	MAS5	LARS	1	n/a	0.001	22.8	70%
Brownian	MAS5	Elastic Nets	1	n/a	1	29.6	68%
<i>Naïve trend prediction</i>	<i>MAS5</i>						52%
kinetic	RMA	gradient	1	9	0.5	23.5	82%
kinetic	RMA	LARS	0	3	1	30.8	76%
kinetic	RMA	Elastic Nets	0	3 or 11	any	30.8	76%
Brownian	RMA	gradient	1	n/a	1	24.8	75%
Brownian	RMA	LARS	1	n/a	1	26.4	76%
Brownian	RMA	Elastic Nets	0.5	n/a	1	28	75%
<i>Naïve trend prediction</i>	<i>RMA</i>						53%