

BestTrain

			Best hyperparameters (w.r.t. SNR on leave-1 train dataset)			Performance		
Dynamics	Normal-ization	Optimization	gamma (state-space coefficient)	tau (kinetic time constant)	lambda (regularization parameter)	SNR (in dB) on leave-1 train dataset	Percentage of correct signs on leave-1 test dataset	Significance (P-value)
kinetic	MAS5	gradient	1	3	0.0001	32.4	68%	
kinetic	MAS5	LARS	0.1	3	0.1	32.4	74%	
kinetic	MAS5	Elastic Nets	0.1	7	0.05	32.2	71%	
Brownian	MAS5	gradient	0.1	n/a	0	32.1	65%	
Brownian	MAS5	LARS	0	n/a	0.05	32.1	63%	
Brownian	MAS5	Elastic Nets	0	n/a	0.5	32.1	63%	
<i>Naïve trend prediction</i>	<i>MAS5</i>					<i>n/a</i>	<i>52%</i>	
kinetic	RMA	gradient	0	7	0.01	30.8	74%	
kinetic	RMA	LARS	0	3	1	30.8	76%	
kinetic	RMA	Elastic Nets	0	3 or 11	any	30.8	76%	
Brownian	RMA	gradient	0	n/a	0.01	30.8	70%	
Brownian	RMA	LARS	0	n/a	1	30.8	72%	
Brownian	RMA	Elastic Nets	0	n/a	1	30.8	72%	
<i>Naïve trend prediction</i>	<i>RMA</i>					<i>n/a</i>	<i>53%</i>	