Online-Appendix

„Predicting Stock Market Trends Using Convolutional Neural Networks: A Deep Learning Approach“

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Appendix

Figure A.1: Out-of-Sample Performance of Vision Transformer Architectures with Varying Hyperparameters

	Basic Vision Transformer			Swin Transformer			
Dataset	5D/60R	5D/60R	5D/60R	5D/60R	5D/60R	5D/60R	5D/60R
Learning Rate	1.00E-04	1.00E-04	1.00E-04	1.00E-06	1.00E-04	1.00E-04	1.00E-04
Label Smoothing	Not applied	Applied	Not applied	Applied	Applied	Applied	Applied
Early Stopping	10 epochs	10 epochs	10 epochs	No early stopping	No early stopping	No early stopping	No early stopping
Patch Size	4 x 4	4 x 4	4 x 4	4 x 4	4 x 4	4 x 4	4 x 4
H-L Return	0.06	0.06	0.06	0.07	0.03	0.05	0.08
H-L Sharpe Ratio	0.93	0.87	0.78	1.14	0.37	0.68	1.17

Description: The table presents the out-of-sample performance of different Vision Transformer architectures, comparing Basic Vision Transformer and Swin Transformer under varying hyperparameters. The models are evaluated on the I5R60 dataset, with different settings for learning rate, label smoothing, and early stopping. The results include H-L returns and H-L Sharpe ratios

Figure A.2: Out-of-Sample Performance of CaiT with Varying Hyperparameters

Dataset	5D/60R	5D/60R	5D/5R	20D/5R	20D/5R	20D/5R	20D/5R
Learning Rate	1.00E-05	1.00E-04	1.00E-05	1.00E-04	1.00E-05	1.00E-05	1.00E-05
Label Smoothing	Not applied	Not applied	Applied	Applied	Applied	Applied	Applied
Early Stopping	No early stopping	5 epochs	5 epochs	5 epochs	5 epochs	5 epochs	5 epochs
Patch Size	4 x 4	4 x 4	4 x 4	4 x 4	8 x 8	8 x 8	8 x 8
H-L Return	0.05	0.08	0.80	0.74	0.75	0.75	0.75
H-L Sharpe Ratio	0.68	1.17	7.01	6.69	6.98	6.98	6.98

Description: The table presents the out-of-sample performance of different CaiT architecture under varying hyperparameters. The models are evaluated on the I5R60 dataset, with different settings for learning rate, label smoothing, and early stopping. The results include H-L returns and H-L Sharpe ratios