Supplementary Table S1. Model architecture and training configuration (complete before resubmission).

Model	Inputs / window	Architecture	Optimization and selection
MLR	Transformed OHLC lags [AUTHOR: specify lag length]	Four-output linear regression; lag order [specify]	Training-only estimation; selection criterion [specify]
VAR/VECM	Transformed OHLC; rolling window [verify 55]	Lag order and cointegration rank [specify]	ADF/Johansen settings and update frequency [specify]
SVR	Window [specify]; features [specify]	Kernel [verify linear]; C and ε [specify]	Scaler and time-series validation grid [specify]
CNN	step=5 [verify meaning]; dimension [specify]	Conv layers, filters, kernels, pooling, dense units [specify]	MSE; learning rate=0.001; optimizer, batch, epochs, early stopping, seed [specify]
LSTM	step=5 [verify meaning]; dimension [specify]	Layers, hidden units, dropout, output=4 [specify]	MSE; learning rate=0.001; optimizer, batch, epochs, early stopping, seed [specify]
GRU	step=5 [verify meaning]; dimension [specify]	Layers, hidden units, dropout, linear output=4 [verify]	MSE; learning rate=0.001; optimizer, batch, epochs, early stopping, seed [specify]