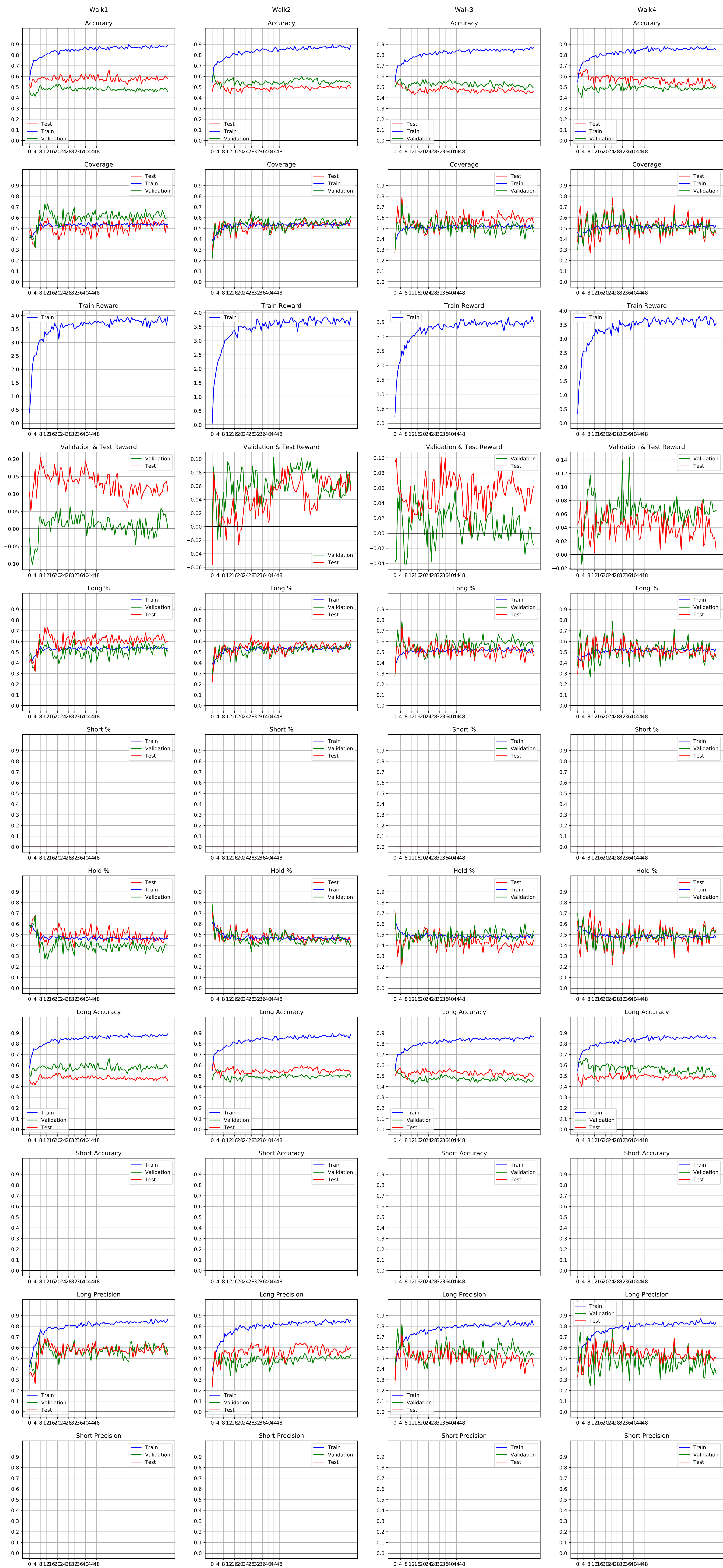


Esperimento DAX 4 (Only long):
Target model update: 1e-1
Model: 256-512-256
Memory-Window Length: 10000-1
Train length: 5 Years(Previous was 3)
Validation length: 6 Months (Previous was 3)
Test lenght: 6 Months (Previous was 3)
Starting period: 2010-01-01
Other changes: Does only Long actions



FULL ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Euro	Coverage	Accuracy
0	-0.04	4	9	-9875.0	0.08	0.31
1	-0.0	6	3	-862.5	0.06	0.67
2	0.04	5	3	10037.5	0.05	0.62
3	-0.03	3	7	-9300.0	0.06	0.3
sum	-0.03	18	22	-10000.0	0.07	0.45

Iteration	Reward%	#Wins	#Losses	Euro	Coverage	Accuracy
0	0.09	8	5	23600.0	0.08	0.62
1	0.02	6	5	3725.0	0.07	0.55
2	0.06	9	8	13487.5	0.11	0.53
3	0.01	8	3	3712.5	0.07	0.73
sum	0.18	31	21	44525.0	0.08	0.6

90% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Euro	Coverage	Accuracy
0	0.06	34	32	17175.0	0.43	0.52
1	0.03	29	28	7100.0	0.37	0.51
2	0.08	32	26	17337.5	0.38	0.55
3	0.19	37	21	47125.0	0.38	0.64
sum	0.36	132	107	88737.5	0.39	0.55

Test

Iteration	Reward%	#Wins	#Losses	Euro	Coverage	Accuracy
0	0.11	28	25	27487.5	0.34	0.53
1	-0.07	26	32	-19575.0	0.38	0.45
2	0.15	37	31	35925.0	0.44	0.54
3	0.07	33	22	20287.5	0.36	0.6
sum	0.26	124	110	64125.0	0.38	0.53

80% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Euro	Coverage	Accuracy
0	0.06	34	32	17175.0	0.43	0.52
1	0.03	29	28	7100.0	0.37	0.51
2	0.08	32	26	17337.5	0.38	0.55
3	0.19	37	21	47125.0	0.38	0.64
sum	0.36	132	107	88737.5	0.39	0.55

Test

Iteration	Reward%	#Wins	#Losses	Euro	Coverage	Accuracy
0	0.11	28	25	27487.5	0.34	0.53
1	-0.07	26	32	-19575.0	0.38	0.45
2	0.15	37	31	35925.0	0.44	0.54
3	0.07	33	22	20287.5	0.36	0.6
sum	0.26	124	110	64125.0	0.38	0.53