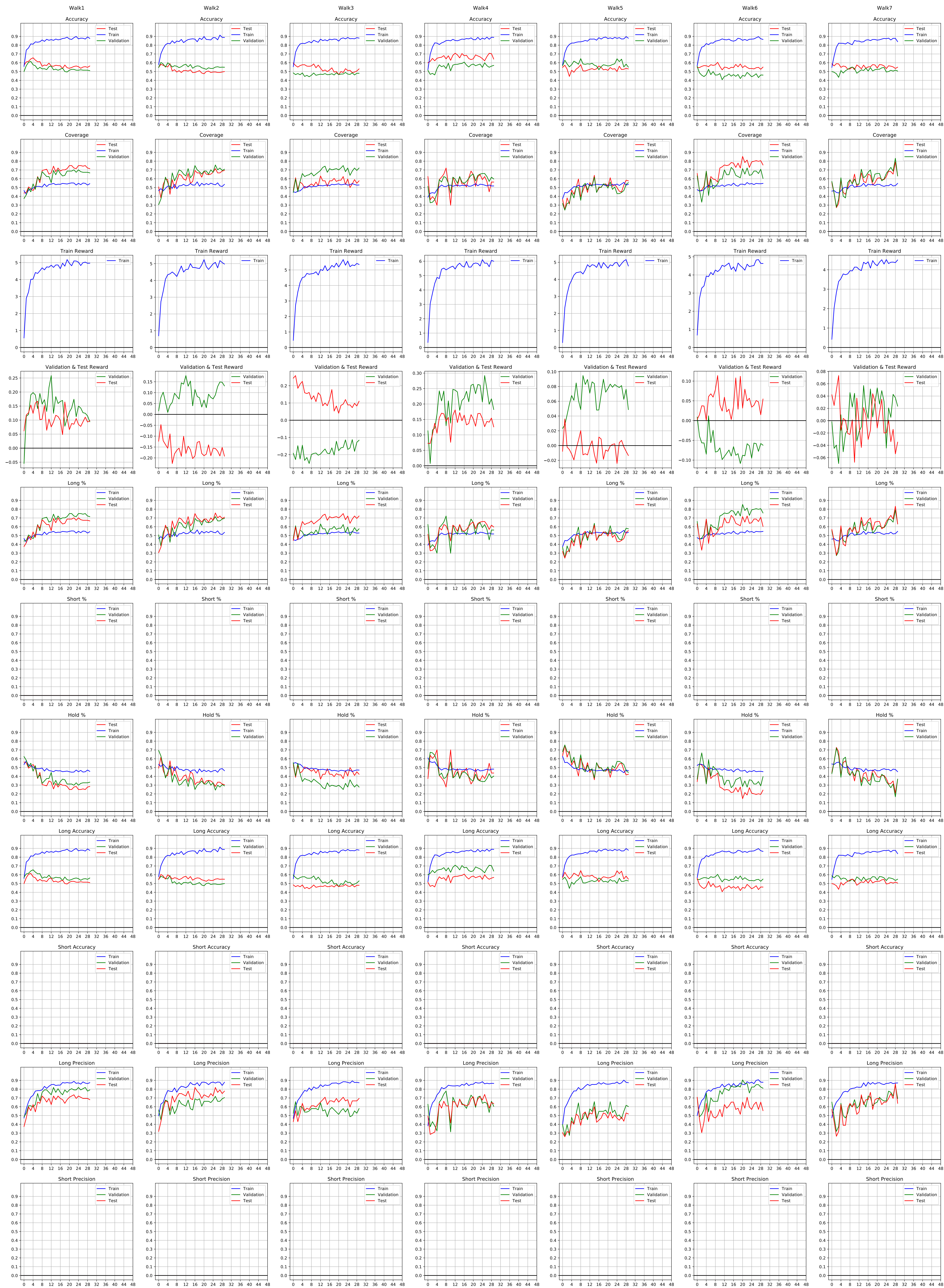


Esperimento DAX 4 (Only long):  
Target model update: 1e-1  
Model: 256-512-256  
Memory-Window Length: 10000-1  
Train length: 5 Years(Previous was 3)  
Validation length: 6 Months (Previous was 3)  
Test lenght: 6 Months (Previous was 3)  
Starting period: 2010-01-01  
Other changes: Does only Long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





# FULL ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Euro	Coverage	Accuracy
0	0.05	13	7	12600.0	0.17	0.65
1	0.06	17	14	18062.5	0.24	0.55
2	-0.07	16	14	-18550.0	0.25	0.53
3	-0.01	7	10	-2825.0	0.13	0.41
4	0.01	8	6	1912.5	0.11	0.57
5	0.0	13	14	1137.5	0.21	0.48
6	-0.02	9	10	-7537.5	0.16	0.47
sum	0.02	83	75	4800.0	0.18	0.53

Test

Iteration	Reward%	#Wins	#Losses	Euro	Coverage	Accuracy
0	0.06	19	12	14625.0	0.24	0.61
1	0.02	19	10	3687.5	0.24	0.66
2	0.09	12	11	22900.0	0.18	0.52
3	0.01	6	7	4150.0	0.1	0.46
4	0.03	7	7	10387.5	0.11	0.5
5	0.02	21	17	3225.0	0.31	0.55
6	0.07	14	4	23062.5	0.14	0.78
sum	0.31	98	68	82037.5	0.19	0.59