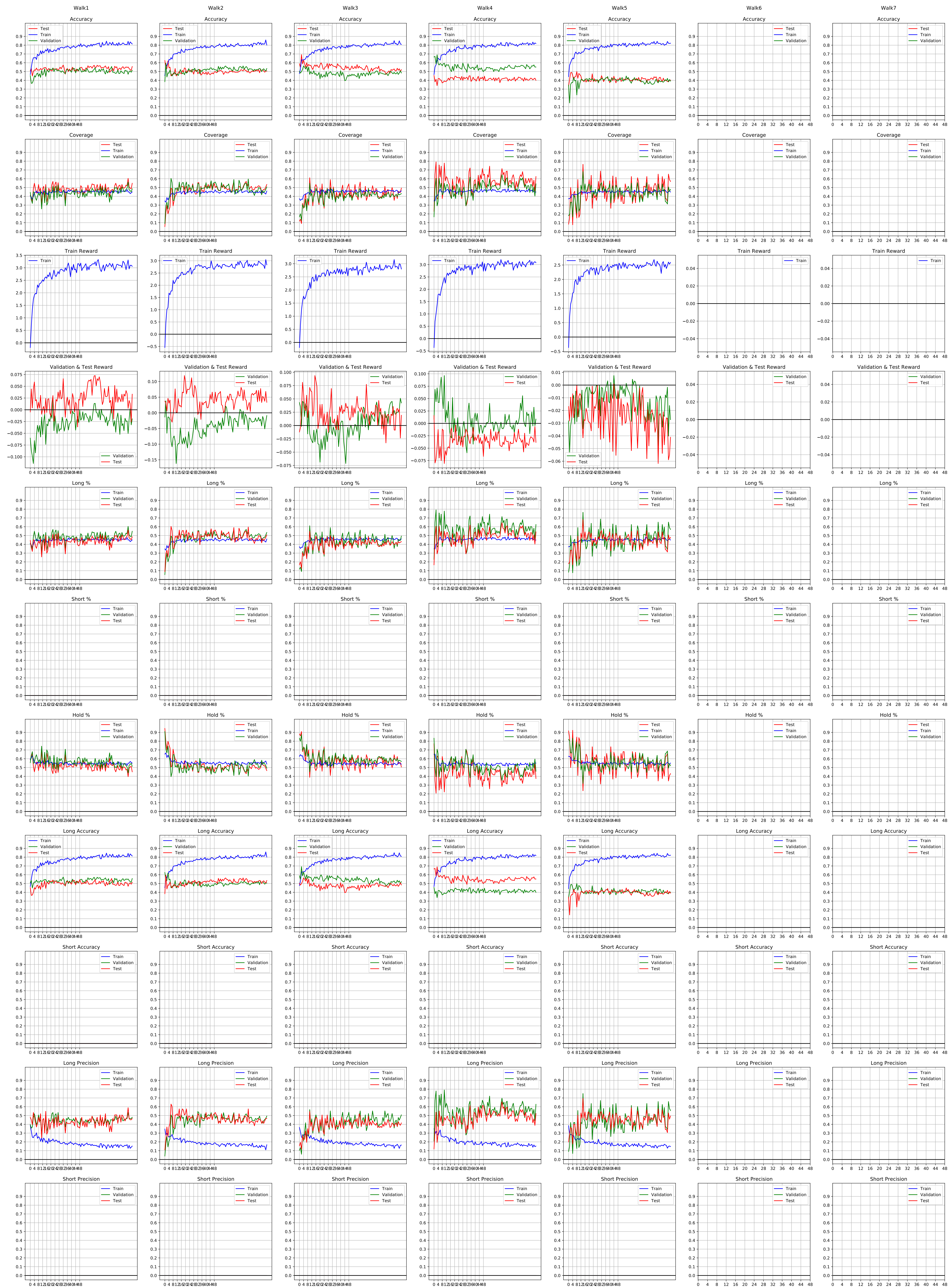


Esperimento SP500 5 (Only long):
Target model update: 1e-1
Model: 35 neurons single layer
Memory-Window Length: 10000-1
Train length: 5 Years
Validation length: 6 Months
Test length: 6 Months
Starting period: 2010-01-01
Other changes: Does only Long actions



FULL ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.02	6	5	-7775.0	0.07	0.55
1	-0.01	1	1	-7600.0	0.01	0.5
2	0.04	2	0	19700.0	0.01	1.0
3	-0.01	0	3	-4050.0	0.02	0.0
4	-0.0	1	2	-2550.0	0.02	0.33
5	-0.0	10	10	-2075.0	0.16	0.5
6	0.03	7	6	21925.0	0.11	0.54
sum	0.02	27	27	17575.0	0.05	0.5

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.0	3	3	450.0	0.04	0.5
1	0.07	4	0	34100.0	0.03	1.0
2	0	0	0	0	0.0	
3	-0.0	1	5	-725.0	0.04	0.17
4	0.01	2	0	7625.0	0.01	1.0
5	0.06	14	13	37375.0	0.22	0.52
6	0.04	9	6	24300.0	0.12	0.6
sum	0.18	33	27	103125.0	0.06	0.55

90% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.03	25	28	-11275.0	0.34	0.47
1	0.04	27	26	23375.0	0.34	0.51
2	0.1	21	18	48325.0	0.26	0.54
3	-0.02	29	30	-7875.0	0.38	0.49
4	-0.03	17	28	-16400.0	0.3	0.38
5	0.02	32	39	10600.0	0.56	0.45
6	0.0	30	30	8325.0	0.5	0.5
sum	0.08	181	199	55075.0	0.38	0.48

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.0	27	28	-1050.0	0.35	0.49
1	0.18	32	24	91175.0	0.37	0.57
2	-0.01	25	23	-2475.0	0.31	0.52
3	-0.06	29	37	-31425.0	0.43	0.44
4	0.06	29	17	37275.0	0.3	0.63
5	0.0	31	38	5375.0	0.56	0.45
6	0.08	35	32	48975.0	0.52	0.52
sum	0.25	208	199	147850.0	0.4	0.51

80% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.03	25	28	-11275.0	0.34	0.47
1	0.04	27	26	23375.0	0.34	0.51
2	0.1	21	18	48325.0	0.26	0.54
3	-0.02	29	30	-7875.0	0.38	0.49
4	-0.03	17	28	-16400.0	0.3	0.38
5	0.02	32	39	10600.0	0.56	0.45
6	0.0	30	30	8325.0	0.5	0.5
sum	0.08	181	199	55075.0	0.38	0.48

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.0	27	28	-1050.0	0.35	0.49
1	0.18	32	24	91175.0	0.37	0.57
2	-0.01	25	23	-2475.0	0.31	0.52
3	-0.06	29	37	-31425.0	0.43	0.44
4	0.06	29	17	37275.0	0.3	0.63
5	0.0	31	38	5375.0	0.56	0.45
6	0.08	35	32	48975.0	0.52	0.52
sum	0.25	208	199	147850.0	0.4	0.51