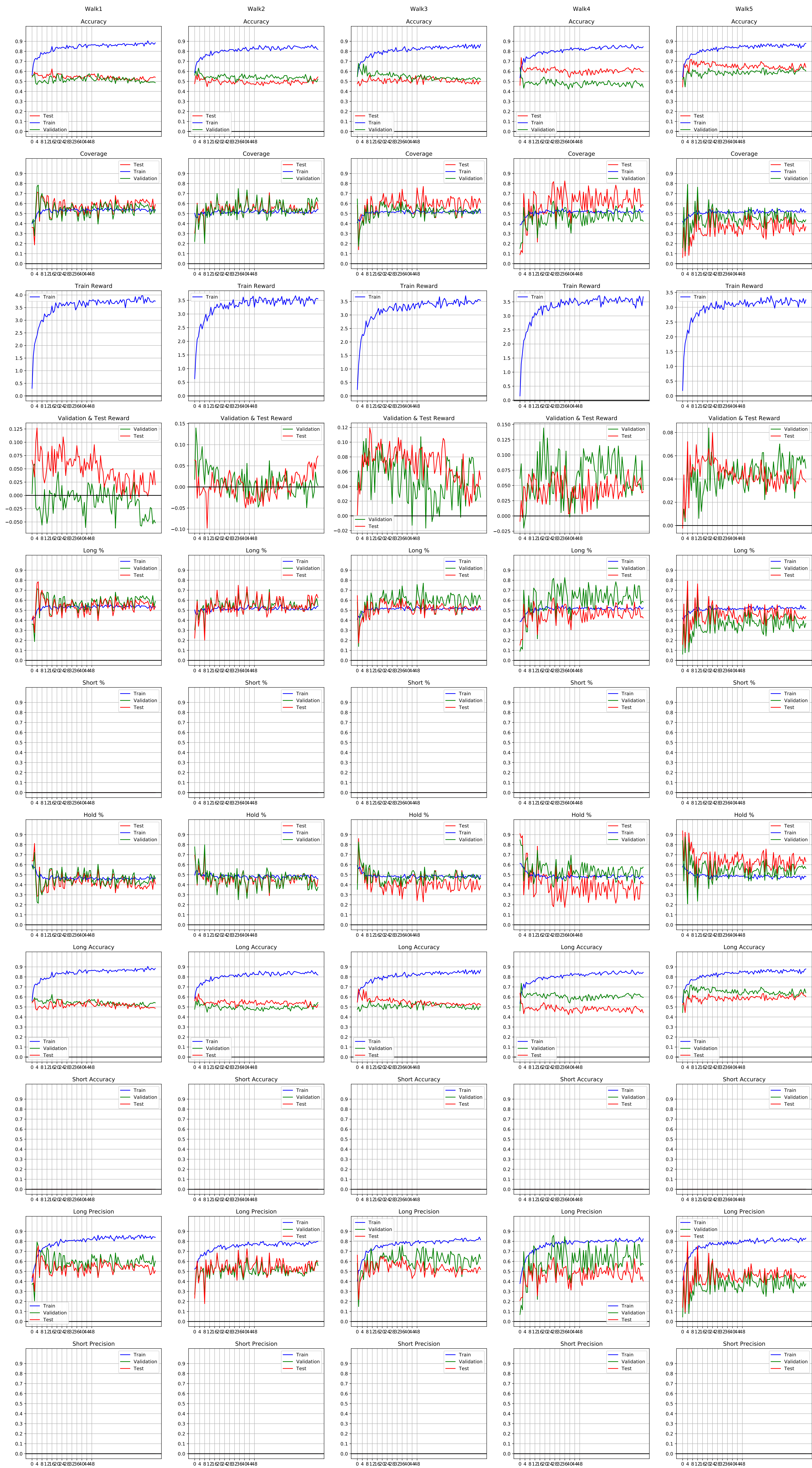


Esperimento SP500 5 (Only long):  
Target model update: 1e-1  
Model: 35 neurons single layer  
Memory-Window Length: 10000-1  
Train length: 5 Years  
Validation length: 6 Months  
Test lenght: 6 Months  
Starting period: 2010-01-01  
Other changes: Does only Long actions





# FULL ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.02	3	4	-7700.0	0.05	0.43
1	-0.01	2	1	-3750.0	0.02	0.67
2	0.01	4	3	6875.0	0.05	0.57
3	-0.02	0	2	-10525.0	0.01	0.0
4	0.0	2	0	2225.0	0.01	1.0
sum	-0.03	11	10	-12875.0	0.03	0.52

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.01	7	4	7375.0	0.07	0.64
1	-0.0	4	4	-2800.0	0.05	0.5
2	0.07	3	0	37450.0	0.02	1.0
3	0.0	1	0	2925.0	0.01	1.0
4	-0.01	0	1	-5575.0	0.01	0.0
sum	0.08	15	9	39375.0	0.03	0.62

90% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.03	29	27	18025.0	0.36	0.52
1	-0.04	26	29	-20550.0	0.36	0.47
2	0.07	29	20	31925.0	0.32	0.59
3	0.16	27	24	78900.0	0.33	0.53
4	0.04	30	18	20075.0	0.32	0.62
sum	0.25	141	118	128375.0	0.34	0.54

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.03	31	33	15800.0	0.41	0.48
1	0.04	34	24	18800.0	0.38	0.59
2	0.18	36	27	87075.0	0.4	0.57
3	0.03	39	29	16100.0	0.44	0.57
4	0.03	21	19	20325.0	0.26	0.53
sum	0.31	161	132	158100.0	0.38	0.55

80% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.03	29	27	18025.0	0.36	0.52
1	-0.04	26	29	-20550.0	0.36	0.47
2	0.07	29	20	31925.0	0.32	0.59
3	0.16	27	24	78900.0	0.33	0.53
4	0.04	30	18	20075.0	0.32	0.62
sum	0.25	141	118	128375.0	0.34	0.54

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.03	31	33	15800.0	0.41	0.48
1	0.04	34	24	18800.0	0.38	0.59
2	0.18	36	27	87075.0	0.4	0.57
3	0.03	39	29	16100.0	0.44	0.57
4	0.03	21	19	20325.0	0.26	0.53
sum	0.31	161	132	158100.0	0.38	0.55