

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 | 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      |
| 4         | 0.05    | 8     | 1       | 14500.0 | 0.06     | 0.89     |
| sum       | 0.02    | 26    | 23      | 4500.0  | 0.06     | 0.53     |

Test

| 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     |
| 4         | 0.03    | 6     | 2       | 8012.5  | 0.05     | 0.75     |
| sum       | 0.2     | 37    | 23      | 52537.5 | 0.08     | 0.62     |

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     |
| 4         | 0.14    | 37    | 14      | 41225.0  | 0.34     | 0.73     |
| sum       | 0.5     | 169   | 121     | 129962.5 | 0.38     | 0.58     |

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      |
| 4         | -0.02   | 35    | 34      | -6850.0  | 0.45     | 0.51     |
| sum       | 0.24    | 159   | 144     | 57275.0  | 0.39     | 0.52     |

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     |
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| 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      |
| 4         | -0.02   | 35    | 34      | -6850.0  | 0.45     | 0.51     |
| sum       | 0.24    | 159   | 144     | 57275.0  | 0.39     | 0.52     |