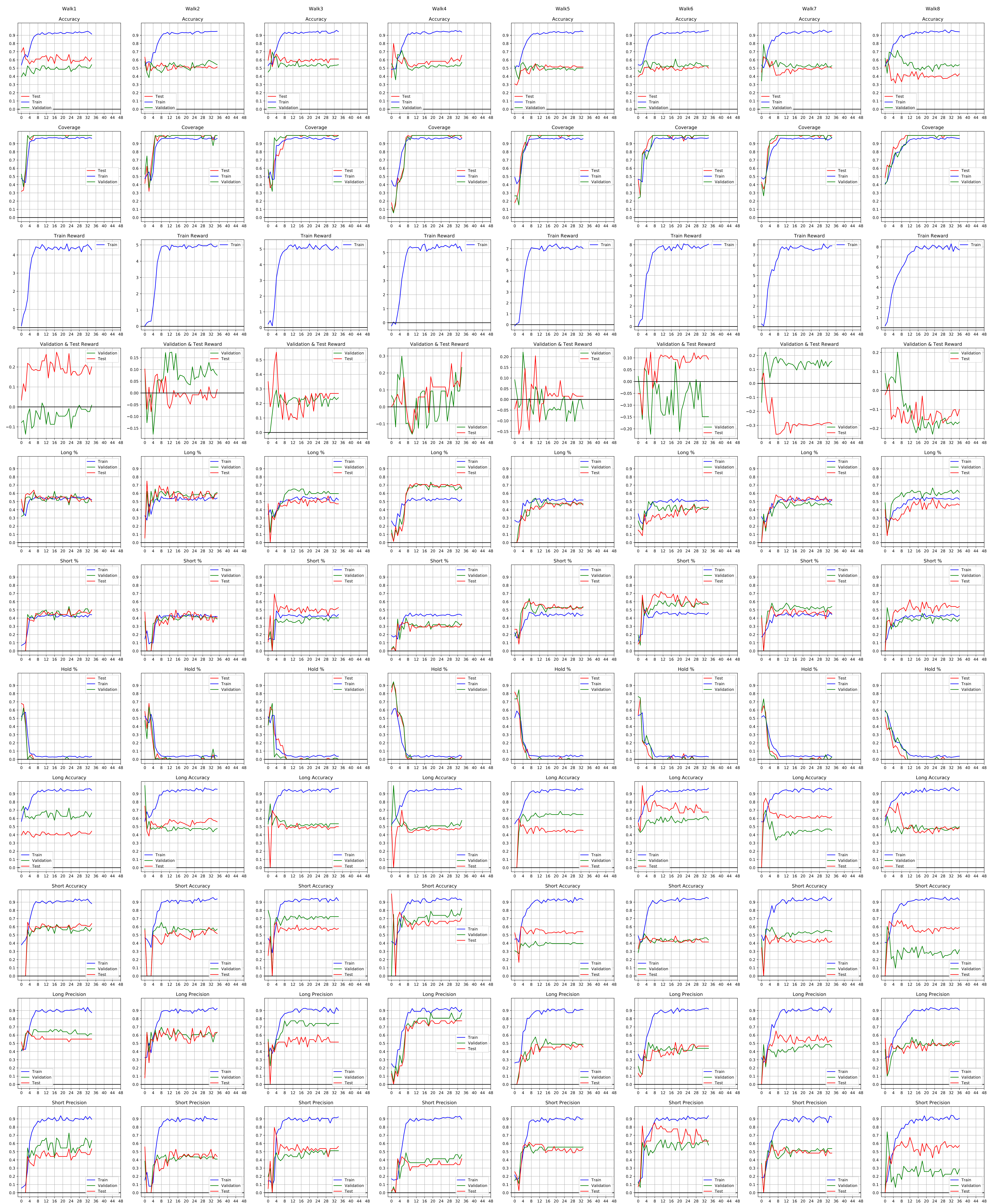


Esperimento DAX 2:
Target model update: 1e-1
Model: 256-512-256
Memory-Window Length: 5000-2
Train length: 5 Years
Validation length: 6 Months
Test lenght: 6 Months
Starting period: 2005-01-01
Other changes: new dataset



ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Euro	Coverage	Accuracy
0	-0.02	2	3	-3200.0	0.04	0.4
1	-0.03	1	3	-5550.0	0.03	0.25
2	0.02	4	2	3875.0	0.05	0.67
3	-0.0	6	2	487.5	0.06	0.75
4	0.03	3	1	5500.0	0.03	0.75
5	-0.02	2	3	-3500.0	0.04	0.4
6	-0.04	6	8	-7075.0	0.12	0.43
7	-0.01	0	1	-3062.5	0.01	0.0
sum	-0.07	24	23	-12525.0	0.05	0.51

Test

Iteration	Reward%	#Wins	#Losses	Euro	Coverage	Accuracy
0	0.0	1	1	187.5	0.02	0.5
1	0.0	1	0	50.0	0.01	1.0
2	0.01	2	2	2137.5	0.03	0.5
3	-0.01	3	4	-1662.5	0.06	0.43
4	-0.04	0	1	-6300.0	0.01	0.0
5	0.02	4	2	3350.0	0.05	0.67
6	0.03	9	7	5987.5	0.12	0.56
7	0.0	3	1	1100.0	0.03	0.75
sum	0.02	23	18	4850.0	0.04	0.56