1/15/2024

PCA which was capturing 80% using 10 components

->accuracy=54.082

->precision=48.571

->auc=60.753

->f1=53.232

99%

->accuracy=56.122

->precision=51.111

->auc=62.395

->f1=56.164

45 trades

1/18/2024

Just with trading signals

Using rsi v1

->accuracy=60.204

->precision=58.621

->auc=51.873

->f1=58.542

->recall=38.636

->#trades\_0.5=29