0 0 2020-02-20 05:31:26.304629 Model Saved

0 0 2020-02-20 05:31:26.305606 Total Loss : 1107486.534, R Loss : 1026.826, Current Map : 425.646, Future Map : 391.767, Return Map : 209.413, Validation Loss : 0.733, KL Loss : 80660.263

100% 36/36 [1:14:54<00:00, 129.06s/it]

Port 1 : 6.59 Port 2 : 1.19 Port 3 : -1.38 Port 4 : 6.14

Port 5 : 1.97 Port 6 : 15.97 Port 7 : 13.34 Port 8 : 11.51

Port 9 : 5.0 Port 10 : 9.4 Port 11 : 14.5 Port 12 : 11.08

Port 13 : 10.95 Port 14 : 8.2 Port 15 : 15.44 Port 16 : 11.11

Port 17 : 4.9 Port 18 : 9.26 Port 19 : 6.05 Port 20 : 5.09

0 1 2020-02-20 06:46:24.042196 Model Saved

0 1 2020-02-20 06:46:24.042847 Total Loss : 1018526.303, R Loss : 965.732, Current Map : 423.88, Future Map : 389.962, Return Map : 151.89, Validation Loss : 0.72, KL Loss : 52793.81

2019-06-30 Portfolio Return : -1.91 % Average Rank of 20 Portfolio : 0.62

2019-07-31 Portfolio Return : -7.58 % Average Rank of 20 Portfolio : 0.59

2019-08-31 Portfolio Return : 0.71 % Average Rank of 20 Portfolio : 0.33

100% 36/36 [09:44<00:00, 16.26s/it]

0 2 2020-02-20 07:02:24.923541 Model Saved

0 2 2020-02-20 07:02:24.924120 Total Loss : 994050.493, R Loss : 955.657, Current Map : 423.974, Future Map : 390.029, Return Map : 141.653, Validation Loss : 0.699, KL Loss : 38393.978

100% 36/36 [09:48<00:00, 16.52s/it]

0 3 2020-02-20 07:12:16.335291 Total Loss : 978149.949, R Loss : 948.209, Current Map : 423.835, Future Map : 389.936, Return Map : 134.438, Validation Loss : 0.7, KL Loss : 29941.241

100% 36/36 [09:48<00:00, 16.28s/it]

0 4 2020-02-20 07:22:07.506878 Total Loss : 961683.207, R Loss : 937.806, Current Map : 422.55, Future Map : 388.678, Return Map : 126.577, Validation Loss : 0.702, KL Loss : 23877.674

100% 36/36 [09:47<00:00, 16.32s/it]

0 5 2020-02-20 07:31:57.766927 Total Loss : 951047.195, R Loss : 930.832, Current Map : 421.983, Future Map : 388.064, Return Map : 120.785, Validation Loss : 0.706, KL Loss : 20215.134

100% 36/36 [1:10:38<00:00, 116.32s/it]

Port 1 : 12.21 Port 2 : 8.01 Port 3 : 8.28 Port 4 : 9.95

Port 5 : 4.14 Port 6 : 11.08 Port 7 : 5.65 Port 8 : 9.34

Port 9 : 6.46 Port 10 : 5.32 Port 11 : 6.2 Port 12 : 4.94

Port 13 : 7.44 Port 14 : 4.9 Port 15 : 6.04 Port 16 : 2.71

Port 17 : 3.43 Port 18 : 3.87 Port 19 : 2.94 Port 20 : 2.58

0 6 2020-02-20 08:42:39.630245 Total Loss : 946192.221, R Loss : 928.395, Current Map : 421.987, Future Map : 388.064, Return Map : 118.344, Validation Loss : 0.7, KL Loss : 17797.036

2019-06-30 Portfolio Return : 0.15 % Average Rank of 20 Portfolio : 0.68

2019-07-31 Portfolio Return : -4.6 % Average Rank of 20 Portfolio : 0.7

2019-08-31 Portfolio Return : 1.32 % Average Rank of 20 Portfolio : 0.33