

Optimized Kalman Filter

Mathys Vinatier

Seoul National University

September 22, 2025



Encoder Transformer Results

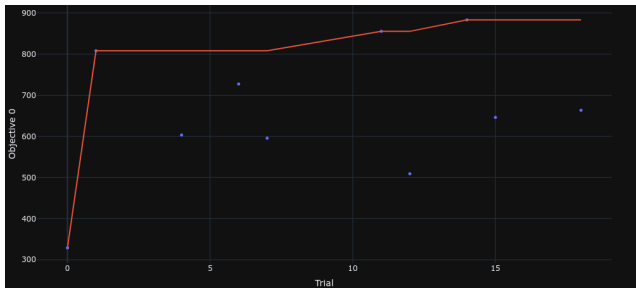


Figure 1: Encoder Transformer Best optuna trials



Encoder Transformer Results

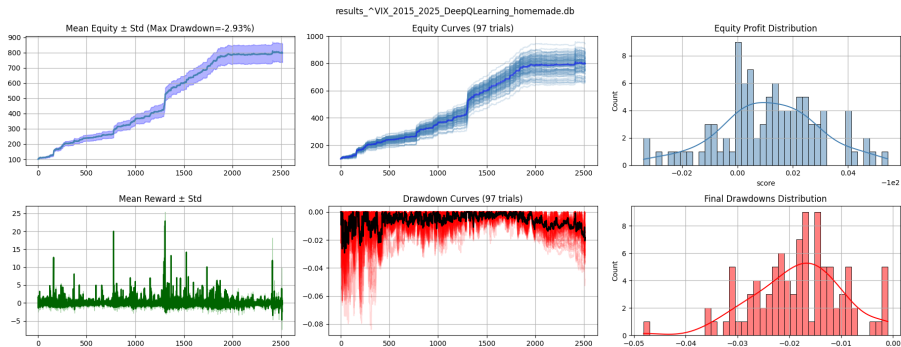


Figure 2: Bests Encoder Transformer



Encoder Transformer Results

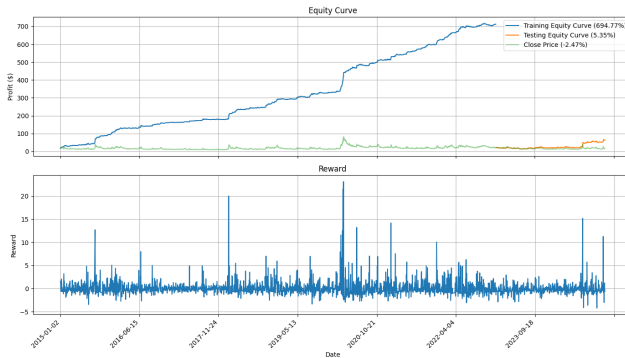


Figure 3: Encoder Transformer Results



Encoder Transformer Results

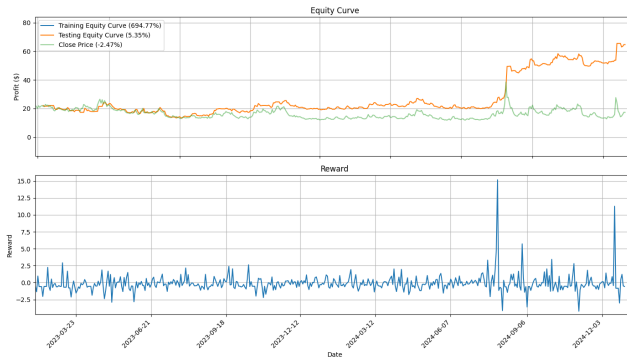


Figure 4: Encoder Transformer Results (test focus)



Agent comparison for VIX

	Q-Learning	Encoder Transformer
<i>Agent Training Profit</i>	163.76%	697.77%
<i>Agent Testing Profit</i>	9.89%	5.35%
<hr/>		
<i>Global Profit</i>	173.65%	693.12%



Thank You

