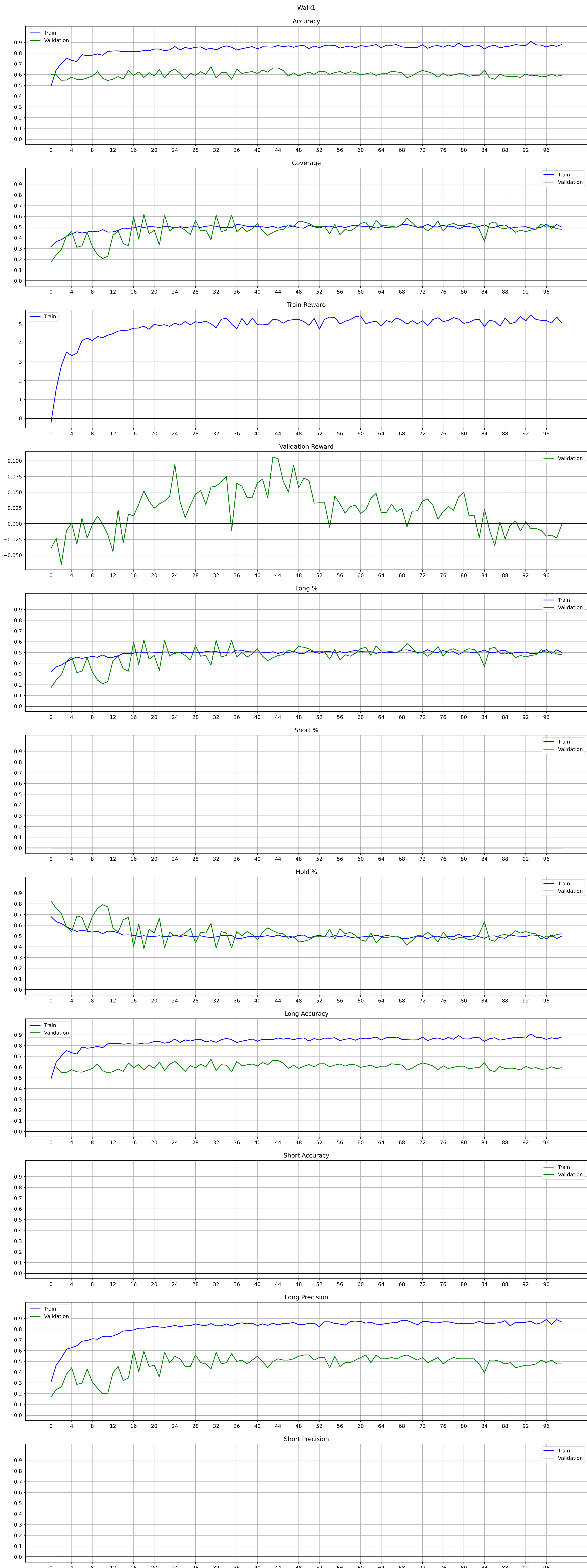


Esperimento SP500 5 (Only long):
Target model update: 1e-1
Model: 35 neurons single layer
Memory-Window Length: 10000-1
Train length: 5 Years
Validation length: 6 Months
Test lenght: 6 Months
Starting period: 2010-01-01
Other changes: Does only Long actions



FULL ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.03	4	5	-1700.0	0.07	0.44
sum	-0.03	4	5	-1700.0	0.07	0.44

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.01	1	3	-637.5	0.03	0.25
sum	-0.01	1	3	-637.5	0.03	0.25

90% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.02	18	14	1075.0	0.26	0.56
sum	0.02	18	14	1075.0	0.26	0.56

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.07	21	9	4300.0	0.23	0.7
sum	0.07	21	9	4300.0	0.23	0.7

80% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.0	22	21	-250.0	0.36	0.51
sum	-0.0	22	21	-250.0	0.36	0.51

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.08	28	14	5387.5	0.33	0.67
sum	0.08	28	14	5387.5	0.33	0.67

70% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.01	26	24	-662.5	0.41	0.52
sum	-0.01	26	24	-662.5	0.41	0.52

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.08	30	17	5112.5	0.37	0.64
sum	0.08	30	17	5112.5	0.37	0.64

60% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.02	30	28	-1337.5	0.48	0.52
sum	-0.02	30	28	-1337.5	0.48	0.52

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.09	33	19	5600.0	0.41	0.63
sum	0.09	33	19	5600.0	0.41	0.63