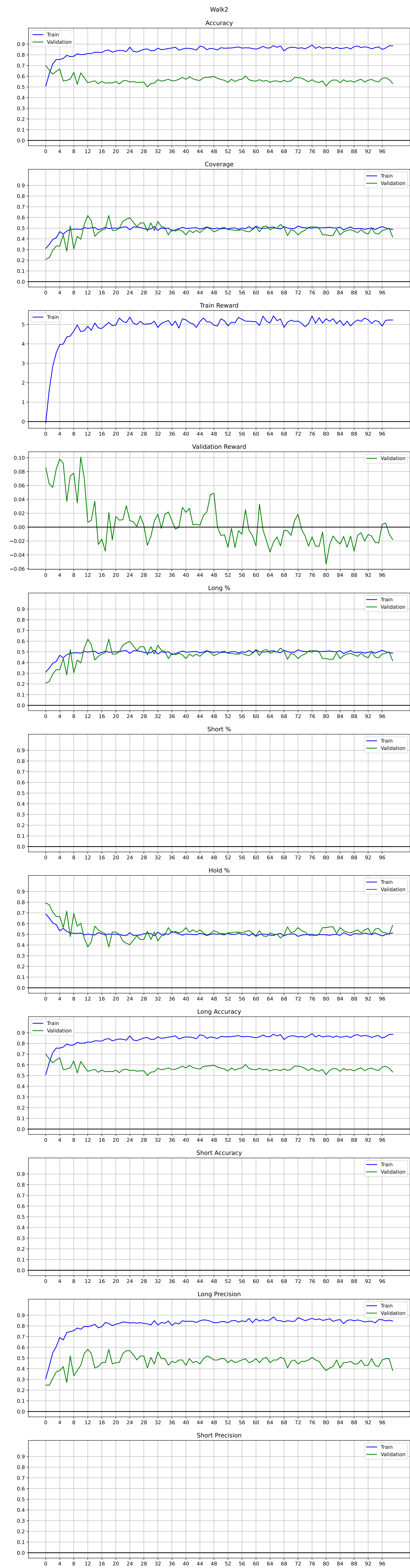
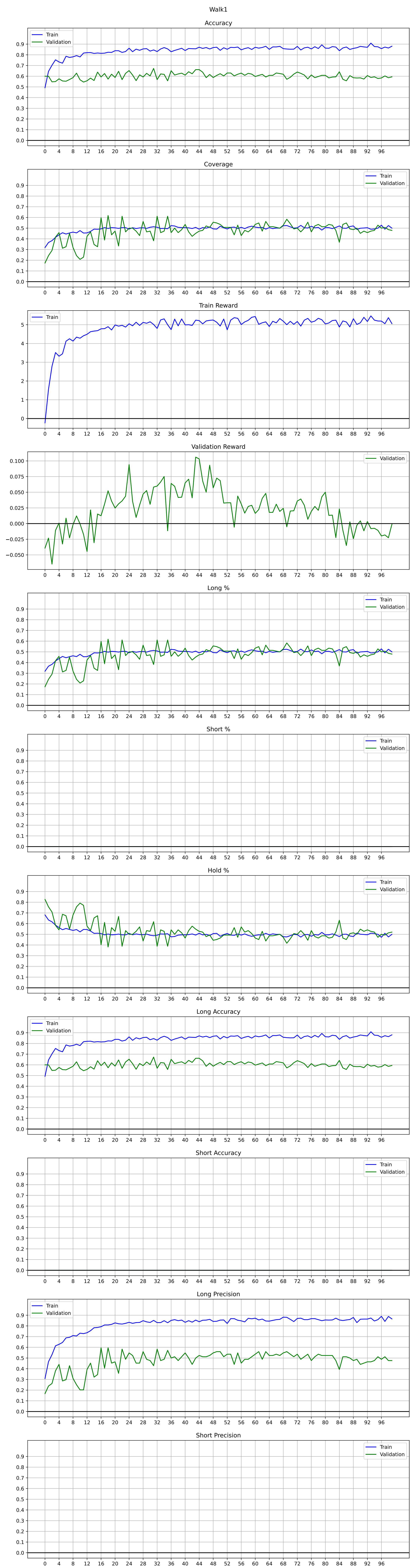


Esperimento SP500 5 (Only long):
Target model update: 1e-1
Model: 35 neurons single layer
Memory-Window Length: 10000-1
Train length: 5 Years
Validation length: 6 Months
Test lenght: 6 Months
Starting period: 2010-01-01
Other changes: Does only Long actions



FULL ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.03	4	5	-1700.0	0.07	0.44
1	0.0	1	0	262.5	0.01	1.0
sum	-0.02	5	5	-1437.5	0.04	0.5

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.01	1	3	-637.5	0.03	0.25
1	0.01	5	4	775.0	0.07	0.56
sum	0.0	6	7	137.5	0.05	0.46

90% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.02	18	14	1075.0	0.26	0.56
1	0.04	22	14	2737.5	0.28	0.61
sum	0.06	40	28	3812.5	0.27	0.59

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.07	21	9	4300.0	0.23	0.7
1	0.01	24	26	512.5	0.41	0.48
sum	0.07	45	35	4812.5	0.32	0.56

80% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.0	22	21	-250.0	0.36	0.51
1	0.05	30	20	3587.5	0.39	0.6
sum	0.05	52	41	3337.5	0.38	0.56

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.08	28	14	5387.5	0.33	0.67
1	0.05	34	28	3687.5	0.5	0.55
sum	0.13	62	42	9075.0	0.41	0.6

70% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.01	26	24	-662.5	0.41	0.52
1	0.04	32	22	2462.5	0.43	0.59
sum	0.03	58	46	1800.0	0.42	0.56

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.08	30	17	5112.5	0.37	0.64
1	0.07	38	29	5025.0	0.54	0.57
sum	0.15	68	46	10137.5	0.45	0.6

60% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.02	30	28	-1337.5	0.48	0.52
1	0.06	37	24	4025.0	0.48	0.61
sum	0.04	67	52	2687.5	0.48	0.56

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.09	33	19	5600.0	0.41	0.63
1	0.05	42	31	3562.5	0.59	0.58
sum	0.14	75	50	9162.5	0.5	0.6