Accuracy for ticker WMT: 51.75097276264592%
Accuracy for ticker UNH: 48.249027237354085%
Accuracy for ticker MS: 51.36186770428015%
Accuracy for ticker TSLA: 54.474708171206224%
Accuracy for ticker PYPL: 50.583657587548636%
Accuracy for ticker AAPL: 56.809338521400775%
Accuracy for ticker MSFT: 49.416342412451364%
Accuracy for ticker GOOG: 48.249027237354085%
Accuracy for ticker AMZN: 50.583657587548636%
Accuracy for ticker AACG: 51.75097276264592%
Accuracy for ticker NVDA: 54.474708171206224%
Accuracy for ticker SPY: 54.08560311284047%
Accuracy for ticker JPM: 47.85992217898833%
Accuracy for ticker V: 50.97276264591439%
Accuracy for ticker MA: 47.85992217898833%
Accuracy for ticker NFLX: 52.52918287937744%
Accuracy for ticker DIS: 54.08560311284047%
Accuracy for ticker BABA: 49.416342412451364%
Accuracy for ticker GS: 50.19455252918288%
Accuracy for ticker IBM: 49.0272373540856%
Accuracy for ticker PFE: 53.69649805447471%
Accuracy for ticker WMT: 51.75097276264592%
Accuracy for ticker UNH: 48.249027237354085%
Accuracy for ticker MS: 51.36186770428015%
Accuracy for ticker TSLA: 54.474708171206224%
Accuracy for ticker PYPL: 50.583657587548636%
Results for strategy: sma, Timeframe: 5y, Window Size: 5, Frequency: weekly
Portfolio Sharpe Ratio: 0.6773010931738752
Portfolio Max Drawdown: -0.024874286485470742
Portfolio Annualized Return: 1.1638621834516365
Portfolio Accuracy: 51.30628126737076%

Running strategy: sma, Window Size: 50, Timeframe: 1y, Frequency: daily
Accuracy for ticker AAPL: 56.71641791044776%
Accuracy for ticker MSFT: 43.28358208955223%
Accuracy for ticker GOOG: 52.23880597014925%
Accuracy for ticker AMZN: 50.74626865671642%
Accuracy for ticker AACG: 42.78606965174129%
Accuracy for ticker NVDA: 51.741293532338304%
Accuracy for ticker SPY: 57.2139303482587%
Accuracy for ticker JPM: 53.73134328358209%
Accuracy for ticker V: 45.77114427860697%
Accuracy for ticker MA: 54.22885572139303%
Accuracy for ticker NFLX: 54.72636815920397%
Accuracy for ticker DIS: 55.72139303482587%
Accuracy for ticker BABA: 51.243781094527364%
Accuracy for ticker GS: 50.74626865671642%
Accuracy for ticker IBM: 51.243781094527364%

Accuracy for ticker PFE: 43.28358208955223%
Accuracy for ticker WMT: 54.22885572139303%
Accuracy for ticker UNH: 45.77114427860697%
Accuracy for ticker MS: 51.741293532338304%
Accuracy for ticker TSLA: 50.24875621890548%
Accuracy for ticker PYPL: 49.75124378109453%
Accuracy for ticker AAPL: 56.71641791044776%
Accuracy for ticker MSFT: 43.28358208955223%
Accuracy for ticker GOOG: 52.23880597014925%
Accuracy for ticker AMZN: 50.74626865671642%
Accuracy for ticker AACG: 42.78606965174129%
Accuracy for ticker NVDA: 51.741293532338304%
Accuracy for ticker SPY: 57.2139303482587%
Accuracy for ticker JPM: 53.73134328358209%
Accuracy for ticker V: 45.77114427860697%
Accuracy for ticker MA: 54.22885572139303%
Accuracy for ticker NFLX: 54.72636815920397%
Accuracy for ticker DIS: 55.72139303482587%
Accuracy for ticker BABA: 51.243781094527364%
Accuracy for ticker GS: 50.74626865671642%
Accuracy for ticker IBM: 51.243781094527364%
Accuracy for ticker PFE: 43.28358208955223%
Accuracy for ticker WMT: 54.22885572139303%
Accuracy for ticker UNH: 45.77114427860697%
Accuracy for ticker MS: 51.741293532338304%
Accuracy for ticker TSLA: 50.24875621890548%
Accuracy for ticker PYPL: 49.75124378109453%
Results for strategy: sma, Timeframe: 1y, Window Size: 50, Frequency: daily
Portfolio Sharpe Ratio: 0.4242937927709498
Portfolio Max Drawdown: -0.017102817604728898
Portfolio Annualized Return: 0.8665550987515807
Portfolio Accuracy: 50.81734186211797%

Running strategy: sma, Window Size: 50, Timeframe: 1y, Frequency: weekly
Accuracy for ticker AAPL: 66.66666666666666%
Accuracy for ticker MSFT: 66.66666666666666%
Accuracy for ticker GOOG: 66.66666666666666%
Accuracy for ticker AMZN: 66.66666666666666%
Accuracy for ticker AACG: 0.0%
Accuracy for ticker NVDA: 33.33333333333333%
Accuracy for ticker SPY: 66.66666666666666%
Accuracy for ticker JPM: 33.33333333333333%
Accuracy for ticker V: 33.33333333333333%
Accuracy for ticker MA: 33.33333333333333%
Accuracy for ticker NFLX: 33.33333333333333%
Accuracy for ticker DIS: 33.33333333333333%
Accuracy for ticker BABA: 33.33333333333333%
Accuracy for ticker GS: 33.33333333333333%

Accuracy for ticker IBM: 66.66666666666666%
Accuracy for ticker PFE: 33.33333333333333%
Accuracy for ticker WMT: 66.66666666666666%
Accuracy for ticker UNH: 33.33333333333333%
Accuracy for ticker MS: 0.0%
Accuracy for ticker TSLA: 33.33333333333333%
Accuracy for ticker PYPL: 33.33333333333333%
Accuracy for ticker AAPL: 66.66666666666666%
Accuracy for ticker MSFT: 66.66666666666666%
Accuracy for ticker GOOG: 66.66666666666666%
Accuracy for ticker AMZN: 66.66666666666666%
Accuracy for ticker AACG: 0.0%
Accuracy for ticker NVDA: 33.33333333333333%
Accuracy for ticker SPY: 66.66666666666666%
Accuracy for ticker JPM: 33.33333333333333%
Accuracy for ticker V: 33.33333333333333%
Accuracy for ticker MA: 33.33333333333333%
Accuracy for ticker NFLX: 33.33333333333333%
Accuracy for ticker DIS: 33.33333333333333%
Accuracy for ticker BABA: 33.33333333333333%
Accuracy for ticker GS: 33.33333333333333%
Accuracy for ticker IBM: 66.66666666666666%
Accuracy for ticker PFE: 33.33333333333333%
Accuracy for ticker WMT: 66.66666666666666%
Accuracy for ticker UNH: 33.33333333333333%
Accuracy for ticker MS: 0.0%
Accuracy for ticker TSLA: 33.33333333333333%
Accuracy for ticker PYPL: 33.33333333333333%
Results for strategy: sma, Timeframe: 1y, Window Size: 50, Frequency: weekly
Portfolio Sharpe Ratio: 6.1775818906936015
Portfolio Max Drawdown: 0.0
Portfolio Annualized Return: 0.8909681528600895
Portfolio Accuracy: 41.26984126984127%

Running strategy: sma, Window Size: 50, Timeframe: 5y, Frequency: daily
Accuracy for ticker AAPL: 50.86992543496272%
Accuracy for ticker MSFT: 48.301574150787076%
Accuracy for ticker GOOG: 50.041425020712516%
Accuracy for ticker AMZN: 49.2129246064623%
Accuracy for ticker AACG: 45.401822700911346%
Accuracy for ticker NVDA: 50.7870753935377%
Accuracy for ticker SPY: 54.01822700911351%
Accuracy for ticker JPM: 52.52692626346314%
Accuracy for ticker V: 48.13587406793703%
Accuracy for ticker MA: 49.2129246064623%
Accuracy for ticker NFLX: 49.71002485501243%
Accuracy for ticker DIS: 49.95857497928749%
Accuracy for ticker BABA: 51.36702568351284%

Accuracy for ticker GS: 52.112676056338024%
Accuracy for ticker IBM: 51.2013256006628%
Accuracy for ticker PFE: 48.384424192212094%
Accuracy for ticker WMT: 48.96437448218724%
Accuracy for ticker UNH: 47.88732394366197%
Accuracy for ticker MS: 50.207125103562554%
Accuracy for ticker TSLA: 52.029826014913006%
Accuracy for ticker PYPL: 50.621375310687654%
Accuracy for ticker AAPL: 50.86992543496272%
Accuracy for ticker MSFT: 48.301574150787076%
Accuracy for ticker GOOG: 50.041425020712516%
Accuracy for ticker AMZN: 49.2129246064623%
Accuracy for ticker AACG: 45.401822700911346%
Accuracy for ticker NVDA: 50.7870753935377%
Accuracy for ticker SPY: 54.01822700911351%
Accuracy for ticker JPM: 52.52692626346314%
Accuracy for ticker V: 48.13587406793703%
Accuracy for ticker MA: 49.2129246064623%
Accuracy for ticker NFLX: 49.71002485501243%
Accuracy for ticker DIS: 49.95857497928749%
Accuracy for ticker BABA: 51.36702568351284%
Accuracy for ticker GS: 52.112676056338024%
Accuracy for ticker IBM: 51.2013256006628%
Accuracy for ticker PFE: 48.384424192212094%
Accuracy for ticker WMT: 48.96437448218724%
Accuracy for ticker UNH: 47.88732394366197%
Accuracy for ticker MS: 50.207125103562554%
Accuracy for ticker TSLA: 52.029826014913006%
Accuracy for ticker PYPL: 50.621375310687654%
Results for strategy: sma, Timeframe: 5y, Window Size: 50, Frequency: daily
Portfolio Sharpe Ratio: 0.1756598468927734
Portfolio Max Drawdown: -0.07409809669417577
Portfolio Annualized Return: 0.9205945600827248
Portfolio Accuracy: 50.04537026078039%

Running strategy: sma, Window Size: 50, Timeframe: 5y, Frequency: weekly
Accuracy for ticker AAPL: 55.188679245283026%
Accuracy for ticker MSFT: 56.60377358490566%
Accuracy for ticker GOOG: 56.132075471698116%
Accuracy for ticker AMZN: 56.60377358490566%
Accuracy for ticker AACG: 50.47169811320755%
Accuracy for ticker NVDA: 57.54716981132076%
Accuracy for ticker SPY: 58.01886792452831%
Accuracy for ticker JPM: 56.60377358490566%
Accuracy for ticker V: 52.358490566037744%
Accuracy for ticker MA: 49.056603773584904%
Accuracy for ticker NFLX: 55.188679245283026%
Accuracy for ticker DIS: 54.245528301886793%

Accuracy for ticker BABA: 48.113207547169814%
Accuracy for ticker GS: 56.60377358490566%
Accuracy for ticker IBM: 50.47169811320755%
Accuracy for ticker PFE: 50.0%
Accuracy for ticker WMT: 51.886792452830186%
Accuracy for ticker UNH: 52.83018867924528%
Accuracy for ticker MS: 54.71698113207547%
Accuracy for ticker TSLA: 48.58490566037736%
Accuracy for ticker PYPL: 56.132075471698116%
Accuracy for ticker AAPL: 55.188679245283026%
Accuracy for ticker MSFT: 56.60377358490566%
Accuracy for ticker GOOG: 56.132075471698116%
Accuracy for ticker AMZN: 56.60377358490566%
Accuracy for ticker AACG: 50.47169811320755%
Accuracy for ticker NVDA: 57.54716981132076%
Accuracy for ticker SPY: 58.01886792452831%
Accuracy for ticker JPM: 56.60377358490566%
Accuracy for ticker V: 52.358490566037744%
Accuracy for ticker MA: 49.056603773584904%
Accuracy for ticker NFLX: 55.188679245283026%
Accuracy for ticker DIS: 54.24528301886793%
Accuracy for ticker BABA: 48.113207547169814%
Accuracy for ticker GS: 56.60377358490566%
Accuracy for ticker IBM: 50.47169811320755%
Accuracy for ticker PFE: 50.0%
Accuracy for ticker WMT: 51.886792452830186%
Accuracy for ticker UNH: 52.83018867924528%
Accuracy for ticker MS: 54.71698113207547%
Accuracy for ticker TSLA: 48.58490566037736%
Accuracy for ticker PYPL: 56.132075471698116%
Results for strategy: sma, Timeframe: 5y, Window Size: 50, Frequency: weekly
Portfolio Sharpe Ratio: 0.310137638930959
Portfolio Max Drawdown: -0.04687878937691825
Portfolio Annualized Return: 0.3882390940066833
Portfolio Accuracy: 53.68373764600181%

Running strategy: ewa, Window Size: 5, Timeframe: 1y, Frequency: daily
Accuracy for ticker AAPL: 55.28455284552846%
Accuracy for ticker MSFT: 53.2520325203252%
Accuracy for ticker GOOG: 50.81300813008131%
Accuracy for ticker AMZN: 51.219512195122195%
Accuracy for ticker AACG: 40.243902439024396%
Accuracy for ticker NVDA: 53.2520325203252%
Accuracy for ticker SPY: 54.0650406504065%
Accuracy for ticker JPM: 53.65853658536586%
Accuracy for ticker V: 49.59349593495935%
Accuracy for ticker MA: 49.1869918699187%
Accuracy for ticker NFLX: 53.2520325203252%

Accuracy for ticker DIS: 50.81300813008131%
Accuracy for ticker BABA: 50.81300813008131%
Accuracy for ticker GS: 47.5609756097561%
Accuracy for ticker IBM: 49.59349593495935%
Accuracy for ticker PFE: 46.34146341463415%
Accuracy for ticker WMT: 51.6260162601626%
Accuracy for ticker UNH: 52.03252032520326%
Accuracy for ticker MS: 45.9349593495935%
Accuracy for ticker TSLA: 50.81300813008131%
Accuracy for ticker PYPL: 44.71544715447154%
Accuracy for ticker AAPL: 55.28455284552846%
Accuracy for ticker MSFT: 53.2520325203252%
Accuracy for ticker GOOG: 50.81300813008131%
Accuracy for ticker AMZN: 51.21951219512195%
Accuracy for ticker AACG: 40.243902439024396%
Accuracy for ticker NVDA: 53.2520325203252%
Accuracy for ticker SPY: 54.0650406504065%
Accuracy for ticker JPM: 53.65853658536586%
Accuracy for ticker V: 49.59349593495935%
Accuracy for ticker MA: 49.1869918699187%
Accuracy for ticker NFLX: 53.2520325203252%
Accuracy for ticker DIS: 50.81300813008131%
Accuracy for ticker BABA: 50.81300813008131%
Accuracy for ticker GS: 47.5609756097561%
Accuracy for ticker IBM: 49.59349593495935%
Accuracy for ticker PFE: 46.34146341463415%
Accuracy for ticker WMT: 51.6260162601626%
Accuracy for ticker UNH: 52.03252032520326%
Accuracy for ticker MS: 45.9349593495935%
Accuracy for ticker TSLA: 50.81300813008131%
Accuracy for ticker PYPL: 44.71544715447154%
Results for strategy: ewa, Timeframe: 1y, Window Size: 5, Frequency: daily
Portfolio Sharpe Ratio: 0.6906582030022681
Portfolio Max Drawdown: -0.010434550476543403
Portfolio Annualized Return: 1.5658442525019738
Portfolio Accuracy: 50.19357336430507%

Running strategy: ewa, Window Size: 5, Timeframe: 1y, Frequency: weekly
Accuracy for ticker AAPL: 54.166666666666664%
Accuracy for ticker MSFT: 41.66666666666667%
Accuracy for ticker GOOG: 56.25%
Accuracy for ticker AMZN: 56.25%
Accuracy for ticker AACG: 58.333333333333336%
Accuracy for ticker NVDA: 58.333333333333336%
Accuracy for ticker SPY: 52.083333333333336%
Accuracy for ticker JPM: 60.416666666666664%
Accuracy for ticker V: 50.0%
Accuracy for ticker MA: 54.166666666666664%

Accuracy for ticker NFLX: 52.083333333333336%
Accuracy for ticker DIS: 64.58333333333334%
Accuracy for ticker BABA: 43.75%
Accuracy for ticker GS: 60.416666666666664%
Accuracy for ticker IBM: 58.333333333333336%
Accuracy for ticker PFE: 39.58333333333333%
Accuracy for ticker WMT: 64.58333333333334%
Accuracy for ticker UNH: 41.66666666666667%
Accuracy for ticker MS: 50.0%
Accuracy for ticker TSLA: 43.75%
Accuracy for ticker PYPL: 52.083333333333336%
Accuracy for ticker AAPL: 54.166666666666664%
Accuracy for ticker MSFT: 41.66666666666667%
Accuracy for ticker GOOG: 56.25%
Accuracy for ticker AMZN: 56.25%
Accuracy for ticker AACG: 58.333333333333336%
Accuracy for ticker NVDA: 58.333333333333336%
Accuracy for ticker SPY: 52.083333333333336%
Accuracy for ticker JPM: 60.416666666666664%
Accuracy for ticker V: 50.0%
Accuracy for ticker MA: 54.166666666666664%
Accuracy for ticker NFLX: 52.083333333333336%
Accuracy for ticker DIS: 64.58333333333334%
Accuracy for ticker BABA: 43.75%
Accuracy for ticker GS: 60.416666666666664%
Accuracy for ticker IBM: 58.333333333333336%
Accuracy for ticker PFE: 39.58333333333333%
Accuracy for ticker WMT: 64.58333333333334%
Accuracy for ticker UNH: 41.66666666666667%
Accuracy for ticker MS: 50.0%
Accuracy for ticker TSLA: 43.75%
Accuracy for ticker PYPL: 52.083333333333336%
Results for strategy: ewa, Timeframe: 1y, Window Size: 5, Frequency: weekly
Portfolio Sharpe Ratio: 0.9218754343813689
Portfolio Max Drawdown: -0.013498425567518457
Portfolio Annualized Return: 0.8493905706203813
Portfolio Accuracy: 52.976190476190474%

Running strategy: ewa, Window Size: 5, Timeframe: 5y, Frequency: daily
Accuracy for ticker AAPL: 51.67731629392971%
Accuracy for ticker MSFT: 51.03833865814696%
Accuracy for ticker GOOG: 50.319488817891376%
Accuracy for ticker AMZN: 49.12140575079872%
Accuracy for ticker AACG: 42.33226837060703%
Accuracy for ticker NVDA: 50.798722044728436%
Accuracy for ticker SPY: 52.23642172523961%
Accuracy for ticker JPM: 50.319488817891376%
Accuracy for ticker V: 49.92012779552716%

Accuracy for ticker MA: 49.60063897763578%
Accuracy for ticker NFLX: 49.4408945686901%
Accuracy for ticker DIS: 49.92012779552716%
Accuracy for ticker BABA: 50.319488817891376%
Accuracy for ticker GS: 52.715654952076676%
Accuracy for ticker IBM: 50.159744408945684%
Accuracy for ticker PFE: 51.51757188498402%
Accuracy for ticker WMT: 50.5591054313099%
Accuracy for ticker UNH: 48.64217252396166%
Accuracy for ticker MS: 50.07987220447284%
Accuracy for ticker TSLA: 53.43450479233227%
Accuracy for ticker PYPL: 49.60063897763578%
Accuracy for ticker AAPL: 51.67731629392971%
Accuracy for ticker MSFT: 51.03833865814696%
Accuracy for ticker GOOG: 50.319488817891376%
Accuracy for ticker AMZN: 49.12140575079872%
Accuracy for ticker AACG: 42.33226837060703%
Accuracy for ticker NVDA: 50.798722044728436%
Accuracy for ticker SPY: 52.23642172523961%
Accuracy for ticker JPM: 50.319488817891376%
Accuracy for ticker V: 49.92012779552716%
Accuracy for ticker MA: 49.60063897763578%
Accuracy for ticker NFLX: 49.4408945686901%
Accuracy for ticker DIS: 49.92012779552716%
Accuracy for ticker BABA: 50.319488817891376%
Accuracy for ticker GS: 52.715654952076676%
Accuracy for ticker IBM: 50.159744408945684%
Accuracy for ticker PFE: 51.51757188498402%
Accuracy for ticker WMT: 50.5591054313099%
Accuracy for ticker UNH: 48.64217252396166%
Accuracy for ticker MS: 50.07987220447284%
Accuracy for ticker TSLA: 53.43450479233227%
Accuracy for ticker PYPL: 49.60063897763578%
Results for strategy: ewa, Timeframe: 5y, Window Size: 5, Frequency: daily
Portfolio Sharpe Ratio: 0.2763202402130935
Portfolio Max Drawdown: -0.0425115364777518
Portfolio Annualized Return: 1.808914852691383
Portfolio Accuracy: 50.178761600486844%

Running strategy: ewa, Window Size: 5, Timeframe: 5y, Frequency: weekly
Accuracy for ticker AAPL: 54.474708171206224%
Accuracy for ticker MSFT: 49.80544747081712%
Accuracy for ticker GOOG: 50.97276264591439%
Accuracy for ticker AMZN: 52.14007782101168%
Accuracy for ticker AACG: 56.42023346303502%
Accuracy for ticker NVDA: 54.08560311284047%
Accuracy for ticker SPY: 50.583657587548636%
Accuracy for ticker JPM: 51.75097276264592%

Accuracy for ticker V: 50.19455252918288%
Accuracy for ticker MA: 45.91439688715953%
Accuracy for ticker NFLX: 51.36186770428015%
Accuracy for ticker DIS: 56.42023346303502%
Accuracy for ticker BABA: 48.63813229571984%
Accuracy for ticker GS: 52.52918287937744%
Accuracy for ticker IBM: 51.75097276264592%
Accuracy for ticker PFE: 49.80544747081712%
Accuracy for ticker WMT: 48.63813229571984%
Accuracy for ticker UNH: 45.525291828793776%
Accuracy for ticker MS: 52.918287937743195%
Accuracy for ticker TSLA: 51.75097276264592%
Accuracy for ticker PYPL: 52.918287937743195%
Accuracy for ticker AAPL: 54.474708171206224%
Accuracy for ticker MSFT: 49.80544747081712%
Accuracy for ticker GOOG: 50.97276264591439%
Accuracy for ticker AMZN: 52.14007782101168%
Accuracy for ticker AACG: 56.42023346303502%
Accuracy for ticker NVDA: 54.08560311284047%
Accuracy for ticker SPY: 50.583657587548636%
Accuracy for ticker JPM: 51.75097276264592%
Accuracy for ticker V: 50.19455252918288%
Accuracy for ticker MA: 45.91439688715953%
Accuracy for ticker NFLX: 51.36186770428015%
Accuracy for ticker DIS: 56.42023346303502%
Accuracy for ticker BABA: 48.63813229571984%
Accuracy for ticker GS: 52.52918287937744%
Accuracy for ticker IBM: 51.75097276264592%
Accuracy for ticker PFE: 49.80544747081712%
Accuracy for ticker WMT: 48.63813229571984%
Accuracy for ticker UNH: 45.525291828793776%
Accuracy for ticker MS: 52.918287937743195%
Accuracy for ticker TSLA: 51.75097276264592%
Accuracy for ticker PYPL: 52.918287937743195%
Results for strategy: ewa, Timeframe: 5y, Window Size: 5, Frequency: weekly
Portfolio Sharpe Ratio: 0.49597861975595187
Portfolio Max Drawdown: -0.04936487848157656
Portfolio Annualized Return: 0.6988375947847041
Portfolio Accuracy: 51.36186770428017%

Running strategy: ewa, Window Size: 50, Timeframe: 1y, Frequency: daily
Accuracy for ticker AAPL: 59.70149253731343%
Accuracy for ticker MSFT: 46.766169154228855%
Accuracy for ticker GOOG: 49.75124378109453%
Accuracy for ticker AMZN: 50.74626865671642%
Accuracy for ticker AACG: 37.81094527363184%
Accuracy for ticker NVDA: 54.22885572139303%
Accuracy for ticker SPY: 60.69651741293532%

Accuracy for ticker JPM: 59.20398009950249%
Accuracy for ticker V: 47.2636815920398%
Accuracy for ticker MA: 53.73134328358209%
Accuracy for ticker NFLX: 53.73134328358209%
Accuracy for ticker DIS: 51.243781094527364%
Accuracy for ticker BABA: 47.2636815920398%
Accuracy for ticker GS: 56.21890547263681%
Accuracy for ticker IBM: 51.243781094527364%
Accuracy for ticker PFE: 47.76119402985074%
Accuracy for ticker WMT: 58.70646766169154%
Accuracy for ticker UNH: 50.74626865671642%
Accuracy for ticker MS: 56.71641791044776%
Accuracy for ticker TSLA: 54.72636815920397%
Accuracy for ticker PYPL: 53.233830845771145%
Accuracy for ticker AAPL: 59.70149253731343%
Accuracy for ticker MSFT: 46.766169154228855%
Accuracy for ticker GOOG: 49.75124378109453%
Accuracy for ticker AMZN: 50.74626865671642%
Accuracy for ticker AACG: 37.81094527363184%
Accuracy for ticker NVDA: 54.22885572139303%
Accuracy for ticker SPY: 60.69651741293532%
Accuracy for ticker JPM: 59.20398009950249%
Accuracy for ticker V: 47.2636815920398%
Accuracy for ticker MA: 53.73134328358209%
Accuracy for ticker NFLX: 53.73134328358209%
Accuracy for ticker DIS: 51.243781094527364%
Accuracy for ticker BABA: 47.2636815920398%
Accuracy for ticker GS: 56.21890547263681%
Accuracy for ticker IBM: 51.243781094527364%
Accuracy for ticker PFE: 47.76119402985074%
Accuracy for ticker WMT: 58.70646766169154%
Accuracy for ticker UNH: 50.74626865671642%
Accuracy for ticker MS: 56.71641791044776%
Accuracy for ticker TSLA: 54.72636815920397%
Accuracy for ticker PYPL: 53.233830845771145%
Results for strategy: ewa, Timeframe: 1y, Window Size: 50, Frequency: daily
Portfolio Sharpe Ratio: 0.24591386692624015
Portfolio Max Drawdown: -0.054896545687567216
Portfolio Annualized Return: 0.5206247003167808
Portfolio Accuracy: 52.45202558635393%

Running strategy: ewa, Window Size: 50, Timeframe: 1y, Frequency: weekly
Accuracy for ticker AAPL: 66.66666666666666%
Accuracy for ticker MSFT: 66.66666666666666%
Accuracy for ticker GOOG: 66.66666666666666%
Accuracy for ticker AMZN: 66.66666666666666%
Accuracy for ticker AACG: 33.33333333333333%
Accuracy for ticker NVDA: 33.33333333333333%

Accuracy for ticker SPY: 66.66666666666%
Accuracy for ticker JPM: 33.33333333333333%
Accuracy for ticker V: 33.33333333333333%
Accuracy for ticker MA: 33.33333333333333%
Accuracy for ticker NFLX: 33.33333333333333%
Accuracy for ticker DIS: 33.33333333333333%
Accuracy for ticker BABA: 33.33333333333333%
Accuracy for ticker GS: 33.33333333333333%
Accuracy for ticker IBM: 66.66666666666666%
Accuracy for ticker PFE: 33.33333333333333%
Accuracy for ticker WMT: 66.66666666666666%
Accuracy for ticker UNH: 33.33333333333333%
Accuracy for ticker MS: 0.0%
Accuracy for ticker TSLA: 33.33333333333333%
Accuracy for ticker PYPL: 33.33333333333333%
Accuracy for ticker AAPL: 66.66666666666666%
Accuracy for ticker MSFT: 66.66666666666666%
Accuracy for ticker GOOG: 66.66666666666666%
Accuracy for ticker AMZN: 66.66666666666666%
Accuracy for ticker AACG: 33.33333333333333%
Accuracy for ticker NVDA: 33.33333333333333%
Accuracy for ticker SPY: 66.66666666666666%
Accuracy for ticker JPM: 33.33333333333333%
Accuracy for ticker V: 33.33333333333333%
Accuracy for ticker MA: 33.33333333333333%
Accuracy for ticker NFLX: 33.33333333333333%
Accuracy for ticker DIS: 33.33333333333333%
Accuracy for ticker BABA: 33.33333333333333%
Accuracy for ticker GS: 33.33333333333333%
Accuracy for ticker IBM: 66.66666666666666%
Accuracy for ticker PFE: 33.33333333333333%
Accuracy for ticker WMT: 66.66666666666666%
Accuracy for ticker UNH: 33.33333333333333%
Accuracy for ticker MS: 0.0%
Accuracy for ticker TSLA: 33.33333333333333%
Accuracy for ticker PYPL: 33.33333333333333%
Results for strategy: ewa, Timeframe: 1y, Window Size: 50, Frequency: weekly
Portfolio Sharpe Ratio: 2.8739577557038967
Portfolio Max Drawdown: 0.0
Portfolio Annualized Return: 0.7423517957294148
Portfolio Accuracy: 42.857142857142854%

Running strategy: ewa, Window Size: 50, Timeframe: 5y, Frequency: daily
Accuracy for ticker AAPL: 49.95857497928749%
Accuracy for ticker MSFT: 50.952775476387735%
Accuracy for ticker GOOG: 52.775476387738195%
Accuracy for ticker AMZN: 49.79287489643745%
Accuracy for ticker AACG: 43.33057166528583%

Accuracy for ticker NVDA: 52.94117647058824%
Accuracy for ticker SPY: 55.509952775476388%
Accuracy for ticker JPM: 52.112676056338024%
Accuracy for ticker V: 49.378624689312346%
Accuracy for ticker MA: 48.88152444076222%
Accuracy for ticker NFLX: 50.70422535211267%
Accuracy for ticker DIS: 50.45567522783762%
Accuracy for ticker BABA: 49.378624689312346%
Accuracy for ticker GS: 52.85832642916321%
Accuracy for ticker IBM: 49.04722452361226%
Accuracy for ticker PFE: 48.384424192212094%
Accuracy for ticker WMT: 48.96437448218724%
Accuracy for ticker UNH: 49.29577464788733%
Accuracy for ticker MS: 51.53272576636289%
Accuracy for ticker TSLA: 50.70422535211267%
Accuracy for ticker PYPL: 51.615575807787906%
Accuracy for ticker AAPL: 49.95857497928749%
Accuracy for ticker MSFT: 50.952775476387735%
Accuracy for ticker GOOG: 52.775476387738195%
Accuracy for ticker AMZN: 49.79287489643745%
Accuracy for ticker AACG: 43.33057166528583%

Results for strategy: ewa, Timeframe: 5y, Window Size: 50, Frequency: daily
Portfolio Sharpe Ratio: 0.1232781920971378
Portfolio Max Drawdown: -0.10208704482809472
Portfolio Annualized Return: 0.5769316580947021
Portfolio Accuracy: 50.40833234702332%

Running strategy: ewa, Window Size: 50, Timeframe: 5y, Frequency: weekly
Accuracy for ticker AAPL: 54.24528301886793%
Accuracy for ticker MSFT: 54.24528301886793%
Accuracy for ticker GOOG: 56.132075471698116%
Accuracy for ticker AMZN: 48.58490566037736%

Accuracy for ticker AACG: 47.64150943396226%
Accuracy for ticker NVDA: 52.358490566037744%
Accuracy for ticker SPY: 54.71698113207547%
Accuracy for ticker JPM: 55.660377358490564%
Accuracy for ticker V: 49.528301886792455%
Accuracy for ticker MA: 47.16981132075472%
Accuracy for ticker NFLX: 53.77358490566038%
Accuracy for ticker DIS: 51.886792452830186%
Accuracy for ticker BABA: 51.886792452830186%
Accuracy for ticker GS: 50.943396226415096%
Accuracy for ticker IBM: 50.943396226415096%
Accuracy for ticker PFE: 52.83018867924528%
Accuracy for ticker WMT: 54.71698113207547%
Accuracy for ticker UNH: 49.528301886792455%
Accuracy for ticker MS: 50.0%
Accuracy for ticker TSLA: 43.86792452830189%
Accuracy for ticker PYPL: 51.886792452830186%
Accuracy for ticker AAPL: 54.24528301886793%
Accuracy for ticker MSFT: 54.24528301886793%
Accuracy for ticker GOOG: 56.132075471698116%
Accuracy for ticker AMZN: 48.58490566037736%
Accuracy for ticker AACG: 47.64150943396226%
Accuracy for ticker NVDA: 52.358490566037744%
Accuracy for ticker SPY: 54.71698113207547%
Accuracy for ticker JPM: 55.660377358490564%
Accuracy for ticker V: 49.528301886792455%
Accuracy for ticker MA: 47.16981132075472%
Accuracy for ticker NFLX: 53.77358490566038%
Accuracy for ticker DIS: 51.886792452830186%
Accuracy for ticker BABA: 51.886792452830186%
Accuracy for ticker GS: 50.943396226415096%
Accuracy for ticker IBM: 50.943396226415096%
Accuracy for ticker PFE: 52.83018867924528%
Accuracy for ticker WMT: 54.71698113207547%
Accuracy for ticker UNH: 49.528301886792455%
Accuracy for ticker MS: 50.0%
Accuracy for ticker TSLA: 43.86792452830189%
Accuracy for ticker PYPL: 51.886792452830186%
Results for strategy: ewa, Timeframe: 5y, Window Size: 50, Frequency: weekly
Portfolio Sharpe Ratio: 0.2199061914554629
Portfolio Max Drawdown: -0.12175145969949852
Portfolio Annualized Return: 0.28126574219255107
Portfolio Accuracy: 51.5498652291105%

Running strategy: combined, Window Size: 5, Timeframe: 1y, Frequency: daily
Accuracy for ticker AAPL: 54.87804878048781%
Accuracy for ticker MSFT: 54.87804878048781%
Accuracy for ticker GOOG: 51.62601162601626%

Accuracy for ticker AMZN: 51.6260162601626%
Accuracy for ticker AACG: 38.61788617886179%
Accuracy for ticker NVDA: 53.65853658536586%
Accuracy for ticker SPY: 56.91056910569105%
Accuracy for ticker JPM: 53.65853658536586%
Accuracy for ticker V: 52.84552845528455%
Accuracy for ticker MA: 50.81300813008131%
Accuracy for ticker NFLX: 54.0650406504065%
Accuracy for ticker DIS: 52.03252032520326%
Accuracy for ticker BABA: 49.59349593495935%
Accuracy for ticker GS: 49.1869918699187%
Accuracy for ticker IBM: 50.81300813008131%
Accuracy for ticker PFE: 47.96747967479675%
Accuracy for ticker WMT: 54.47154471544715%
Accuracy for ticker UNH: 50.0%
Accuracy for ticker MS: 50.40650406504065%
Accuracy for ticker TSLA: 49.1869918699187%
Accuracy for ticker PYPL: 45.52845528455284%
Accuracy for ticker AAPL: 54.87804878048781%
Accuracy for ticker MSFT: 54.87804878048781%
Accuracy for ticker GOOG: 51.6260162601626%
Accuracy for ticker AMZN: 51.6260162601626%
Accuracy for ticker AACG: 38.61788617886179%
Accuracy for ticker NVDA: 53.65853658536586%
Accuracy for ticker SPY: 56.91056910569105%
Accuracy for ticker JPM: 53.65853658536586%
Accuracy for ticker V: 52.84552845528455%
Accuracy for ticker MA: 50.81300813008131%
Accuracy for ticker NFLX: 54.0650406504065%
Accuracy for ticker DIS: 52.03252032520326%
Accuracy for ticker BABA: 49.59349593495935%
Accuracy for ticker GS: 49.1869918699187%
Accuracy for ticker IBM: 50.81300813008131%
Accuracy for ticker PFE: 47.96747967479675%
Accuracy for ticker WMT: 54.47154471544715%
Accuracy for ticker UNH: 50.0%
Accuracy for ticker MS: 50.40650406504065%
Accuracy for ticker TSLA: 49.1869918699187%
Accuracy for ticker PYPL: 45.52845528455284%
Results for strategy: combined, Timeframe: 1y, Window Size: 5, Frequency: daily
Portfolio Sharpe Ratio: 1.6587571245749275
Portfolio Max Drawdown: -0.004755032844761642
Portfolio Annualized Return: 10.336677632100669
Portfolio Accuracy: 51.08401084010841%

Running strategy: combined, Window Size: 5, Timeframe: 1y, Frequency: weekly
Accuracy for ticker AAPL: 50.0%
Accuracy for ticker MSFT: 43.75%

Accuracy for ticker GOOG: 60.416666666666664%
Accuracy for ticker AMZN: 56.25%
Accuracy for ticker AACG: 52.083333333333336%
Accuracy for ticker NVDA: 60.416666666666664%
Accuracy for ticker SPY: 54.166666666666664%
Accuracy for ticker JPM: 60.416666666666664%
Accuracy for ticker V: 52.083333333333336%
Accuracy for ticker MA: 47.916666666666667%
Accuracy for ticker NFLX: 54.166666666666664%
Accuracy for ticker DIS: 60.416666666666664%
Accuracy for ticker BABA: 45.83333333333333%
Accuracy for ticker GS: 62.5%
Accuracy for ticker IBM: 58.333333333333336%
Accuracy for ticker PFE: 37.5%
Accuracy for ticker WMT: 64.58333333333334%
Accuracy for ticker UNH: 47.916666666666667%
Accuracy for ticker MS: 50.0%
Accuracy for ticker TSLA: 37.5%
Accuracy for ticker PYPL: 50.0%
Accuracy for ticker AAPL: 50.0%
Accuracy for ticker MSFT: 43.75%
Accuracy for ticker GOOG: 60.416666666666664%
Accuracy for ticker AMZN: 56.25%
Accuracy for ticker AACG: 52.083333333333336%
Accuracy for ticker NVDA: 60.416666666666664%
Accuracy for ticker SPY: 54.166666666666664%
Accuracy for ticker JPM: 60.416666666666664%
Accuracy for ticker V: 52.083333333333336%
Accuracy for ticker MA: 47.916666666666667%
Accuracy for ticker NFLX: 54.166666666666664%
Accuracy for ticker DIS: 60.416666666666664%
Accuracy for ticker BABA: 45.83333333333333%
Accuracy for ticker GS: 62.5%
Accuracy for ticker IBM: 58.333333333333336%
Accuracy for ticker PFE: 37.5%
Accuracy for ticker WMT: 64.58333333333334%
Accuracy for ticker UNH: 47.916666666666667%
Accuracy for ticker MS: 50.0%
Accuracy for ticker TSLA: 37.5%
Accuracy for ticker PYPL: 50.0%
Results for strategy: combined, Timeframe: 1y, Window Size: 5, Frequency: weekly
Portfolio Sharpe Ratio: 2.0726732016370764
Portfolio Max Drawdown: 0.0
Portfolio Annualized Return: 2.3151411396231674
Portfolio Accuracy: 52.67857142857143%

Running strategy: combined, Window Size: 5, Timeframe: 5y, Frequency: daily
Accuracy for ticker AAPL: 50.638977635782744%

Accuracy for ticker MSFT: 51.357827476038345%
Accuracy for ticker GOOG: 50.5591054313099%
Accuracy for ticker AMZN: 49.760383386581466%
Accuracy for ticker AACG: 40.09584664536741%
Accuracy for ticker NVDA: 51.43769968051119%
Accuracy for ticker SPY: 52.95527156549521%
Accuracy for ticker JPM: 50.798722044728436%
Accuracy for ticker V: 50.95846645367412%
Accuracy for ticker MA: 50.638977635782744%
Accuracy for ticker NFLX: 49.4408945686901%
Accuracy for ticker DIS: 49.60063897763578%
Accuracy for ticker BABA: 49.84025559105431%
Accuracy for ticker GS: 53.194888178913736%
Accuracy for ticker IBM: 51.91693290734825%
Accuracy for ticker PFE: 50.95846645367412%
Accuracy for ticker WMT: 51.43769968051119%
Accuracy for ticker UNH: 47.843450479233226%
Accuracy for ticker MS: 51.677316293922971%
Accuracy for ticker TSLA: 52.715654952076676%
Accuracy for ticker PYPL: 48.96166134185304%
Accuracy for ticker AAPL: 50.638977635782744%
Accuracy for ticker MSFT: 51.357827476038345%
Accuracy for ticker GOOG: 50.5591054313099%
Accuracy for ticker AMZN: 49.760383386581466%
Accuracy for ticker AACG: 40.09584664536741%
Accuracy for ticker NVDA: 51.43769968051119%
Accuracy for ticker SPY: 52.95527156549521%
Accuracy for ticker JPM: 50.798722044728436%
Accuracy for ticker V: 50.95846645367412%
Accuracy for ticker MA: 50.638977635782744%
Accuracy for ticker NFLX: 49.4408945686901%
Accuracy for ticker DIS: 49.60063897763578%
Accuracy for ticker BABA: 49.84025559105431%
Accuracy for ticker GS: 53.194888178913736%
Accuracy for ticker IBM: 51.91693290734825%
Accuracy for ticker PFE: 50.95846645367412%
Accuracy for ticker WMT: 51.43769968051119%
Accuracy for ticker UNH: 47.843450479233226%
Accuracy for ticker MS: 51.67731629392971%
Accuracy for ticker TSLA: 52.715654952076676%
Accuracy for ticker PYPL: 48.96166134185304%
Results for strategy: combined, Timeframe: 5y, Window Size: 5, Frequency: daily
Portfolio Sharpe Ratio: 0.7311149829498998
Portfolio Max Drawdown: -0.047538399555197786
Portfolio Annualized Return: 19.00047310508486
Portfolio Accuracy: 50.32329225619959%

Running strategy: combined, Window Size: 5, Timeframe: 5y, Frequency: weekly

Accuracy for ticker AAPL: 56.03112840466926%
Accuracy for ticker MSFT: 50.19455252918288%
Accuracy for ticker GOOG: 51.75097276264592%
Accuracy for ticker AMZN: 50.583657587548636%
Accuracy for ticker AACG: 53.30739299610895%
Accuracy for ticker NVDA: 54.474708171206224%
Accuracy for ticker SPY: 51.75097276264592%
Accuracy for ticker JPM: 51.36186770428015%
Accuracy for ticker V: 51.75097276264592%
Accuracy for ticker MA: 48.63813229571984%
Accuracy for ticker NFLX: 52.918287937743195%
Accuracy for ticker DIS: 53.30739299610895%
Accuracy for ticker BABA: 48.249027237354085%
Accuracy for ticker GS: 52.52918287937744%
Accuracy for ticker IBM: 52.918287937743195%
Accuracy for ticker PFE: 52.14007782101168%
Accuracy for ticker WMT: 51.36186770428015%
Accuracy for ticker UNH: 47.47081712062256%
Accuracy for ticker MS: 50.97276264591439%
Accuracy for ticker TSLA: 54.474708171206224%
Accuracy for ticker PYPL: 51.36186770428015%
Accuracy for ticker AAPL: 56.03112840466926%
Accuracy for ticker MSFT: 50.19455252918288%
Accuracy for ticker GOOG: 51.75097276264592%
Accuracy for ticker AMZN: 50.583657587548636%
Accuracy for ticker AACG: 53.30739299610895%
Accuracy for ticker NVDA: 54.474708171206224%
Accuracy for ticker SPY: 51.75097276264592%
Accuracy for ticker JPM: 51.36186770428015%
Accuracy for ticker V: 51.75097276264592%
Accuracy for ticker MA: 48.63813229571984%
Accuracy for ticker NFLX: 52.918287937743195%
Accuracy for ticker DIS: 53.30739299610895%
Accuracy for ticker BABA: 48.249027237354085%
Accuracy for ticker GS: 52.52918287937744%
Accuracy for ticker IBM: 52.918287937743195%
Accuracy for ticker PFE: 52.14007782101168%
Accuracy for ticker WMT: 51.36186770428015%
Accuracy for ticker UNH: 47.47081712062256%
Accuracy for ticker MS: 50.97276264591439%
Accuracy for ticker TSLA: 54.474708171206224%
Accuracy for ticker PYPL: 51.36186770428015%
Results for strategy: combined, Timeframe: 5y, Window Size: 5, Frequency: weekly
Portfolio Sharpe Ratio: 1.12389396507919
Portfolio Max Drawdown: -0.10191712179107054
Portfolio Annualized Return: 2.967419326801384
Portfolio Accuracy: 51.78803038725219%

Running strategy: combined, Window Size: 50, Timeframe: 1y, Frequency: daily
Accuracy for ticker AAPL: 61.19402985074627%
Accuracy for ticker MSFT: 45.77114427860697%
Accuracy for ticker GOOG: 53.73134328358209%
Accuracy for ticker AMZN: 51.741293532338304%
Accuracy for ticker AACG: 40.298507462686565%
Accuracy for ticker NVDA: 54.22885572139303%
Accuracy for ticker SPY: 60.69651741293532%
Accuracy for ticker JPM: 59.20398009950249%
Accuracy for ticker V: 46.26865671641791%
Accuracy for ticker MA: 54.72636815920397%
Accuracy for ticker NFLX: 53.73134328358209%
Accuracy for ticker DIS: 55.223880597014926%
Accuracy for ticker BABA: 47.76119402985074%
Accuracy for ticker GS: 56.21890547263681%
Accuracy for ticker IBM: 52.736318407960205%
Accuracy for ticker PFE: 44.776119402985074%
Accuracy for ticker WMT: 58.70646766169154%
Accuracy for ticker UNH: 50.74626865671642%
Accuracy for ticker MS: 56.71641791044776%
Accuracy for ticker TSLA: 52.23880597014925%
Accuracy for ticker PYPL: 53.73134328358209%
Accuracy for ticker AAPL: 61.19402985074627%
Accuracy for ticker MSFT: 45.77114427860697%
Accuracy for ticker GOOG: 53.73134328358209%
Accuracy for ticker AMZN: 51.741293532338304%
Accuracy for ticker AACG: 40.298507462686565%
Accuracy for ticker NVDA: 54.22885572139303%
Accuracy for ticker SPY: 60.69651741293532%
Accuracy for ticker JPM: 59.20398009950249%
Accuracy for ticker V: 46.26865671641791%
Accuracy for ticker MA: 54.72636815920397%
Accuracy for ticker NFLX: 53.73134328358209%
Accuracy for ticker DIS: 55.223880597014926%
Accuracy for ticker BABA: 47.76119402985074%
Accuracy for ticker GS: 56.21890547263681%
Accuracy for ticker IBM: 52.736318407960205%
Accuracy for ticker PFE: 44.776119402985074%
Accuracy for ticker WMT: 58.70646766169154%
Accuracy for ticker UNH: 50.74626865671642%
Accuracy for ticker MS: 56.71641791044776%
Accuracy for ticker TSLA: 52.23880597014925%
Accuracy for ticker PYPL: 53.73134328358209%
Results for strategy: combined, Timeframe: 1y, Window Size: 50, Frequency: daily
Portfolio Sharpe Ratio: 0.928933033320565
Portfolio Max Drawdown: -0.01070475197379872
Portfolio Annualized Return: 3.005646059965674
Portfolio Accuracy: 52.87846481876334%

Running strategy: combined, Window Size: 50, Timeframe: 1y, Frequency: weekly
Accuracy for ticker AAPL: 66.66666666666%
Accuracy for ticker MSFT: 66.66666666666%
Accuracy for ticker GOOG: 66.66666666666%
Accuracy for ticker AMZN: 66.66666666666%
Accuracy for ticker AACG: 33.33333333333%
Accuracy for ticker NVDA: 33.33333333333%
Accuracy for ticker SPY: 66.66666666666%
Accuracy for ticker JPM: 33.33333333333%
Accuracy for ticker V: 33.33333333333%
Accuracy for ticker MA: 33.33333333333%
Accuracy for ticker NFLX: 33.33333333333%
Accuracy for ticker DIS: 33.33333333333%
Accuracy for ticker BABA: 33.33333333333%
Accuracy for ticker GS: 33.33333333333%
Accuracy for ticker IBM: 66.66666666666%
Accuracy for ticker PFE: 33.33333333333%
Accuracy for ticker WMT: 66.66666666666%
Accuracy for ticker UNH: 33.33333333333%
Accuracy for ticker MS: 0.0%
Accuracy for ticker TSLA: 33.33333333333%
Accuracy for ticker PYPL: 33.33333333333%
Accuracy for ticker AAPL: 66.66666666666%
Accuracy for ticker MSFT: 66.66666666666%
Accuracy for ticker GOOG: 66.66666666666%
Accuracy for ticker AMZN: 66.66666666666%
Accuracy for ticker AACG: 33.33333333333%
Accuracy for ticker NVDA: 33.33333333333%
Accuracy for ticker SPY: 66.66666666666%
Accuracy for ticker JPM: 33.33333333333%
Accuracy for ticker V: 33.33333333333%
Accuracy for ticker MA: 33.33333333333%
Accuracy for ticker NFLX: 33.33333333333%
Accuracy for ticker DIS: 33.33333333333%
Accuracy for ticker BABA: 33.33333333333%
Accuracy for ticker GS: 33.33333333333%
Accuracy for ticker IBM: 66.66666666666%
Accuracy for ticker PFE: 33.33333333333%
Accuracy for ticker WMT: 66.66666666666%
Accuracy for ticker UNH: 33.33333333333%
Accuracy for ticker MS: 0.0%
Accuracy for ticker TSLA: 33.33333333333%
Accuracy for ticker PYPL: 33.33333333333%
Results for strategy: combined, Timeframe: 1y, Window Size: 50, Frequency: weekly
Portfolio Sharpe Ratio: 5.0752135345899285
Portfolio Max Drawdown: 0.0
Portfolio Annualized Return: 0.9910115975986329

Portfolio Accuracy: 42.857142857142854%

Running strategy: combined, Window Size: 50, Timeframe: 5y, Frequency: daily
Accuracy for ticker AAPL: 50.86992543496272%
Accuracy for ticker MSFT: 50.70422535211267%
Accuracy for ticker GOOG: 52.36122618061309%
Accuracy for ticker AMZN: 50.207125103562554%
Accuracy for ticker AACG: 44.4076222038111%
Accuracy for ticker NVDA: 53.106876553438276%
Accuracy for ticker SPY: 55.509952775476388%
Accuracy for ticker JPM: 52.775476387738195%
Accuracy for ticker V: 49.378624689312346%
Accuracy for ticker MA: 49.71002485501243%
Accuracy for ticker NFLX: 51.36702568351284%
Accuracy for ticker DIS: 50.86992543496272%
Accuracy for ticker BABA: 48.55012427506214%
Accuracy for ticker GS: 52.775476387738195%
Accuracy for ticker IBM: 51.035625517812754%
Accuracy for ticker PFE: 48.21872410936206%
Accuracy for ticker WMT: 50.28997514498757%
Accuracy for ticker UNH: 49.87572493786247%
Accuracy for ticker MS: 51.615575807787906%
Accuracy for ticker TSLA: 51.698425849212924%
Accuracy for ticker PYPL: 52.36122618061309%
Accuracy for ticker AAPL: 50.86992543496272%
Accuracy for ticker MSFT: 50.70422535211267%
Accuracy for ticker GOOG: 52.36122618061309%
Accuracy for ticker AMZN: 50.207125103562554%
Accuracy for ticker AACG: 44.4076222038111%
Accuracy for ticker NVDA: 53.106876553438276%
Accuracy for ticker SPY: 55.509952775476388%
Accuracy for ticker JPM: 52.775476387738195%
Accuracy for ticker V: 49.378624689312346%
Accuracy for ticker MA: 49.71002485501243%
Accuracy for ticker NFLX: 51.36702568351284%
Accuracy for ticker DIS: 50.86992543496272%
Accuracy for ticker BABA: 48.55012427506214%
Accuracy for ticker GS: 52.775476387738195%
Accuracy for ticker IBM: 51.035625517812754%
Accuracy for ticker PFE: 48.21872410936206%
Accuracy for ticker WMT: 50.28997514498757%
Accuracy for ticker UNH: 49.87572493786247%
Accuracy for ticker MS: 51.615575807787906%
Accuracy for ticker TSLA: 51.698425849212924%
Accuracy for ticker PYPL: 52.36122618061309%
Results for strategy: combined, Timeframe: 5y, Window Size: 50, Frequency: daily
Portfolio Sharpe Ratio: 0.4055868492933536
Portfolio Max Drawdown: -0.10471641777147972

Portfolio Annualized Return: 4.48366432686275
Portfolio Accuracy: 50.8423087544877%

Running strategy: combined, Window Size: 50, Timeframe: 5y, Frequency: weekly
Accuracy for ticker AAPL: 53.77358490566038%
Accuracy for ticker MSFT: 55.188679245283026%
Accuracy for ticker GOOG: 56.132075471698116%
Accuracy for ticker AMZN: 53.301886792452834%
Accuracy for ticker AACG: 45.75471698113208%
Accuracy for ticker NVDA: 54.71698113207547%
Accuracy for ticker SPY: 53.77358490566038%
Accuracy for ticker JPM: 56.132075471698116%
Accuracy for ticker V: 50.47169811320755%
Accuracy for ticker MA: 50.47169811320755%
Accuracy for ticker NFLX: 55.660377358490564%
Accuracy for ticker DIS: 53.301886792452834%
Accuracy for ticker BABA: 47.16981132075472%
Accuracy for ticker GS: 52.83018867924528%
Accuracy for ticker IBM: 50.943396226415096%
Accuracy for ticker PFE: 50.47169811320755%
Accuracy for ticker WMT: 56.132075471698116%
Accuracy for ticker UNH: 49.528301886792455%
Accuracy for ticker MS: 50.47169811320755%
Accuracy for ticker TSLA: 47.64150943396226%
Accuracy for ticker PYPL: 52.358490566037744%
Accuracy for ticker AAPL: 53.77358490566038%
Accuracy for ticker MSFT: 55.188679245283026%
Accuracy for ticker GOOG: 56.132075471698116%
Accuracy for ticker AMZN: 53.301886792452834%
Accuracy for ticker AACG: 45.75471698113208%
Accuracy for ticker NVDA: 54.71698113207547%
Accuracy for ticker SPY: 53.77358490566038%
Accuracy for ticker JPM: 56.132075471698116%
Accuracy for ticker V: 50.47169811320755%
Accuracy for ticker MA: 50.47169811320755%
Accuracy for ticker NFLX: 55.660377358490564%
Accuracy for ticker DIS: 53.301886792452834%
Accuracy for ticker BABA: 47.16981132075472%
Accuracy for ticker GS: 52.83018867924528%
Accuracy for ticker IBM: 50.943396226415096%
Accuracy for ticker PFE: 50.47169811320755%
Accuracy for ticker WMT: 56.132075471698116%
Accuracy for ticker UNH: 49.528301886792455%
Accuracy for ticker MS: 50.47169811320755%
Accuracy for ticker TSLA: 47.64150943396226%
Accuracy for ticker PYPL: 52.358490566037744%
Results for strategy: combined, Timeframe: 5y, Window Size: 50, Frequency: weekly
Portfolio Sharpe Ratio: 0.6752799908733987

Portfolio Max Drawdown: -0.04311734097452402
Portfolio Annualized Return: 1.142039842179054
Portfolio Accuracy: 52.20125786163523%