BTCUSDT | RandomForestClassifier

Model Parameters:

| Bootstrap = True , ccp_alpha = 0.0 , criterion = gini , max_depth = 5 , max_features = sqrt , min_impurity_decrease = 0.0 | min_samples_leaf = 1 , min_samples_split = 2 , min_weight_fraction_leaf = 0.0 , n_estimators = 80 , oob_score = False , verbose = 0 | warm start = False

Performance:

 $[[Strategy\ Multiple=4.376\ ,\ Buy/Hold\ Multiple=3.633\ ,\ Net\ Out-/Under\ Perf=0.743\ ,\ Num\ Trades=972]$

