

Classification Report				
	precision	recall	f1-score	support
0	0.67	0.81	0.73	59
1	0.35	0.20	0.26	30
accuracy			0.61	89
macro avg	0.51	0.51	0.49	89
weighted avg	0.56	0.61	0.57	89

Accuracy
Accuracy: 0.6067415730337079

Optimal Win Ranges Summary for Long Trades

	feature	trade_type	optimal_win_range_start	optimal_win_range_end
0	LIN_REG_INTERCEPT_binary	LE	0	1
1	VWAP_CLOUD_LOW_binary	LE	0	1
2	VWAP_CLOUD_HIGH_binary	LE	0	1
3	BOLLI_500_LOWER_binary	LE	0	1
4	1000_SMA_binary	LE	0	1
5	VWAP_L1_binary	LE	0	1
6	BOLLI_500_MID_binary	LE	0	1
7	VWAP_L2_binary	LE	0	1
8	CP__S5_binary	LE	0	1

Optimal Win Ranges Summary for Short Trades

	feature	trade_type	optimal_win_range_start	optimal_win_range_end
0	LIN_REG_INTERCEPT_binary	SE	0	1
1	VWAP_CLOUD_LOW_binary	SE	0	1
2	VWAP_CLOUD_HIGH_binary	SE	0	1
3	1000_SMA_binary	SE	0	1
4	VWAP_L1_binary	SE	0	1
5	BOLLI_500_MID_binary	SE	0	1
6	BOLLI_500_UPPER_binary	SE	0	1
7	CP__S5_binary	SE	0	1

Optimal Win Ranges Summary for Both Long and Short Trades

	feature	trade_type	optimal_win_range_start	optimal_win_range_end
0	LIN_REG_INTERCEPT	binary	0	1
1	VWAP_CLOUD_LOW	binary	0	1
2	VWAP_CLOUD_HIGH	binary	0	1
3	BOLLI_500_LOWER	binary	0	1
4	1000_SMA	binary	0	1
5	VWAP_L1	binary	0	1
6	BOLLI_500_MID	binary	0	1
7	VWAP_L2	binary	0	1
8	BOLLI_500_UPPER	binary	0	1
9	CP__S5	binary	0	1

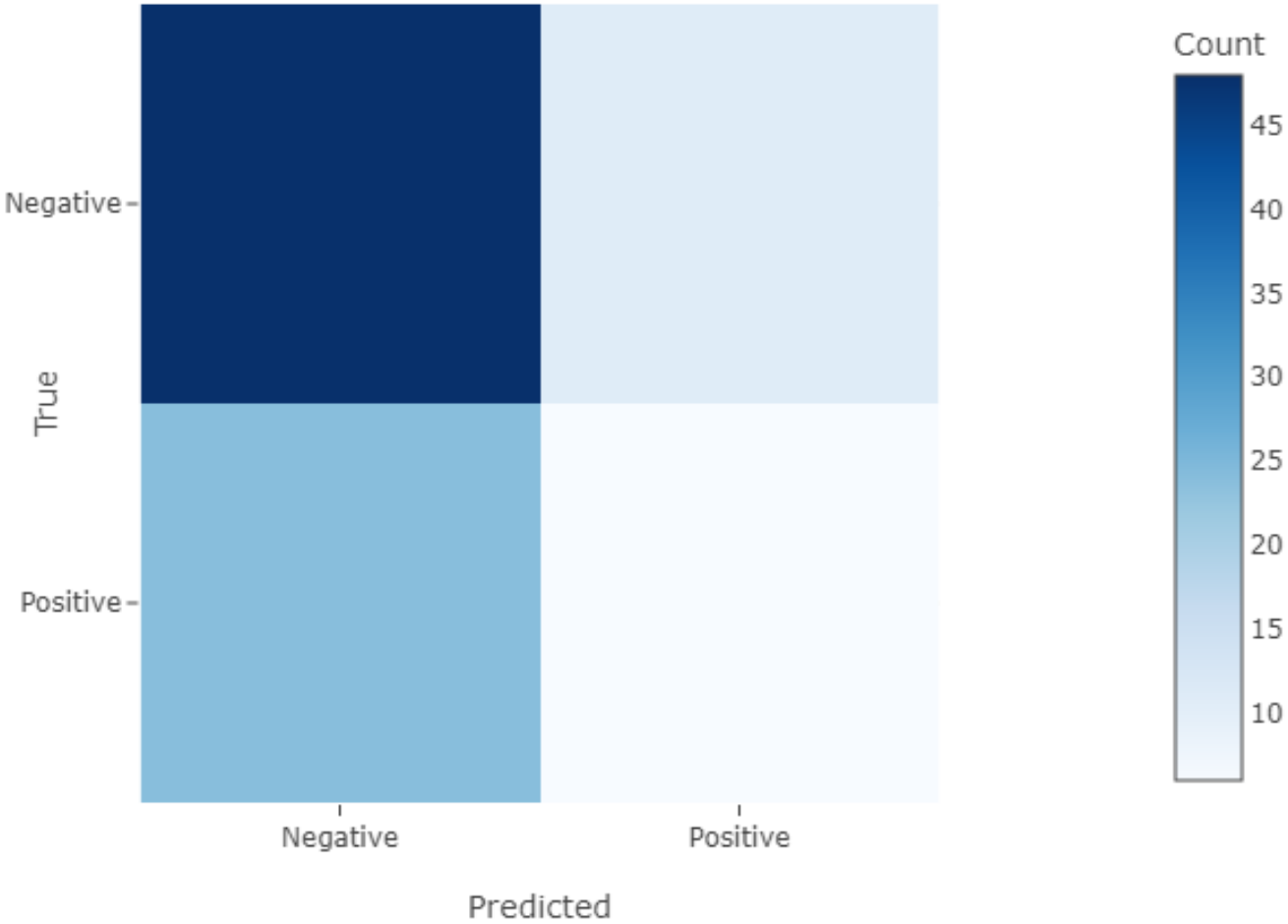
Loss Mitigation Analysis

	count	mean	std	min	25%	50%	75%	max
1000_SMA_binary		282.0	0.531915	0.499867	0.0	0.0	1.0	1.0
144_SMA_binary		282.0	0.531915	0.499867	0.0	0.0	1.0	1.0
14_P_MA_ENVELOPES_LOWER_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
14_P_MA_ENVELOPES_MID_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
14_P_MA_ENVELOPES_UPPER_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
236_EMA_binary		282.0	0.521277	0.500435	0.0	0.0	1.0	1.0
382_EMA_binary		282.0	0.546099	0.498755	0.0	0.0	1.0	1.0
618_EMA_binary		282.0	0.546099	0.498755	0.0	0.0	1.0	1.0
62_ZLEMA_binary		282.0	0.475177	0.500271	0.0	0.0	0.0	1.0
8_ZLEMA_binary		282.0	0.468085	0.499867	0.0	0.0	0.0	1.0
ACCUM_DIST_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
APZ_LOW_binary		282.0	0.992908	0.084065	0.0	1.0	1.0	1.0
APZ_UPPER_binary		282.0	0.017730	0.132205	0.0	0.0	0.0	1.0
BOLLI_500_P_LOWER_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
BOLLI_500_P_MID_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
BOLLI_500_P_UPPER_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP+_C_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP+_R1_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP+_R2_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP+_R3_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP+_R4_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP+_R5_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP+_R6_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP+_S1_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP+_S2_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP+_S3_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP+_S4_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP+_S5_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP+_S6_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
LIN_REG_binary		282.0	0.471631	0.500082	0.0	0.0	0.0	1.0
LIN_REG_INTERCEPT_binary		282.0	0.531915	0.499867	0.0	0.0	1.0	1.0
OBV_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
VROC_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
VWAP_binary		282.0	0.482270	0.500574	0.0	0.0	0.0	1.0
VWAP_CLOUD_HIGH_binary		282.0	0.163121	0.370132	0.0	0.0	0.0	0.0
VWAP_CLOUD_LOW_binary		282.0	0.804965	0.396932	0.0	1.0	1.0	1.0
VWAP_L1_binary		282.0	0.677305	0.468338	0.0	0.0	1.0	1.0
VWAP_L2_binary		282.0	0.872340	0.334304	0.0	1.0	1.0	1.0
VWAP_U1_binary		282.0	0.301418	0.459690	0.0	0.0	0.0	1.0
VWAP_U2_binary		282.0	0.106383	0.308875	0.0	0.0	0.0	0.0
ZIGZAG_HIGH_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
ZIGZAG_LOW_binary		282.0	0.996454	0.059549	0.0	1.0	1.0	1.0
14_MA_ENVELOPES_LOWER_binary		282.0	1.000000	0.000000	1.0	1.0	1.0	1.0
14_MA_ENVELOPES_MID_binary		282.0	0.471631	0.500082	0.0	0.0	0.0	1.0
14_MA_ENVELOPES_UPPER_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
VOLUME_DOWN_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP__S1_binary		282.0	0.592199	0.492300	0.0	0.0	1.0	1.0
BOLLI_500_MID_binary		282.0	0.535461	0.499628	0.0	0.0	1.0	1.0
BOLLI_500_UPPER_binary		282.0	0.386525	0.487819	0.0	0.0	0.0	1.0
CP__C_binary		282.0	0.517730	0.500574	0.0	0.0	1.0	1.0
VOLUME_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP__R4_binary		282.0	0.074468	0.262998	0.0	0.0	0.0	0.0
CP__R5_binary		282.0	0.024823	0.155861	0.0	0.0	0.0	0.0
BOLLI_500_LOWER_binary		282.0	0.705674	0.456549	0.0	0.0	1.0	1.0
CP__S5_binary		282.0	0.929078	0.257151	0.0	1.0	1.0	1.0
CP__S2_binary		282.0	0.645390	0.479245	0.0	0.0	1.0	1.0
CP__R3_binary		282.0	0.234043	0.424152	0.0	0.0	0.0	0.0
CP__S6_binary		282.0	1.000000	0.000000	1.0	1.0	1.0	1.0
CHAIKIN_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
VOLUME_UP_binary		282.0	0.000000	0.000000	0.0	0.0	0.0	0.0
CP__R2_binary		282.0	0.294326	0.456549	0.0	0.0	0.0	1.0
CP__R6_binary		282.0	0.003546	0.059549	0.0	0.0	0.0	0.0
CP__S4_binary		282.0	0.783688	0.412461	0.0	1.0	1.0	1.0

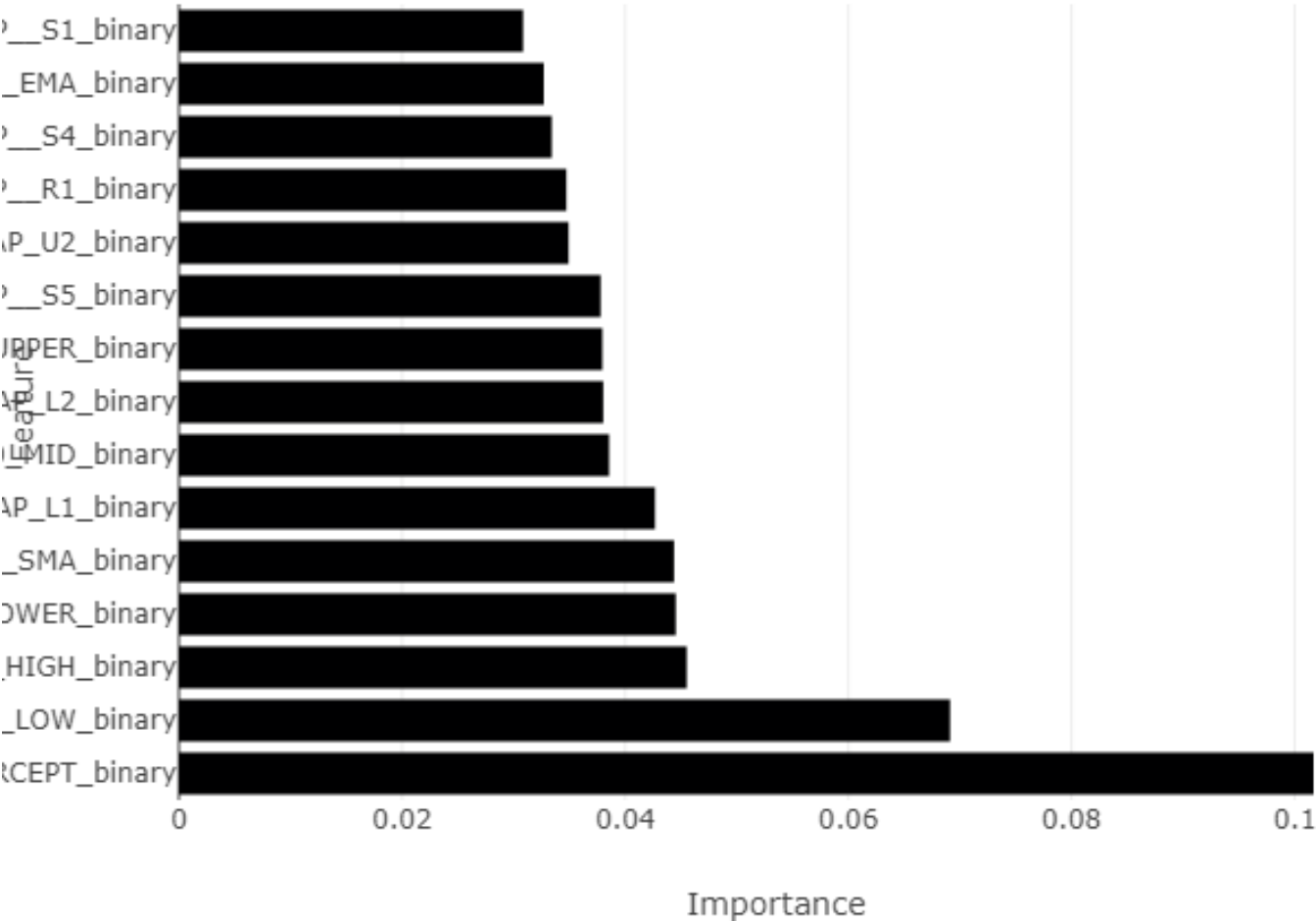
Loss Mitigation Analysis

CP__S3_binary	282.0	0.684397	0.465582	0.0	0.0	1.0	1.0	1.0
CP__R1_binary	282.0	0.411348	0.492953	0.0	0.0	0.0	1.0	1.0

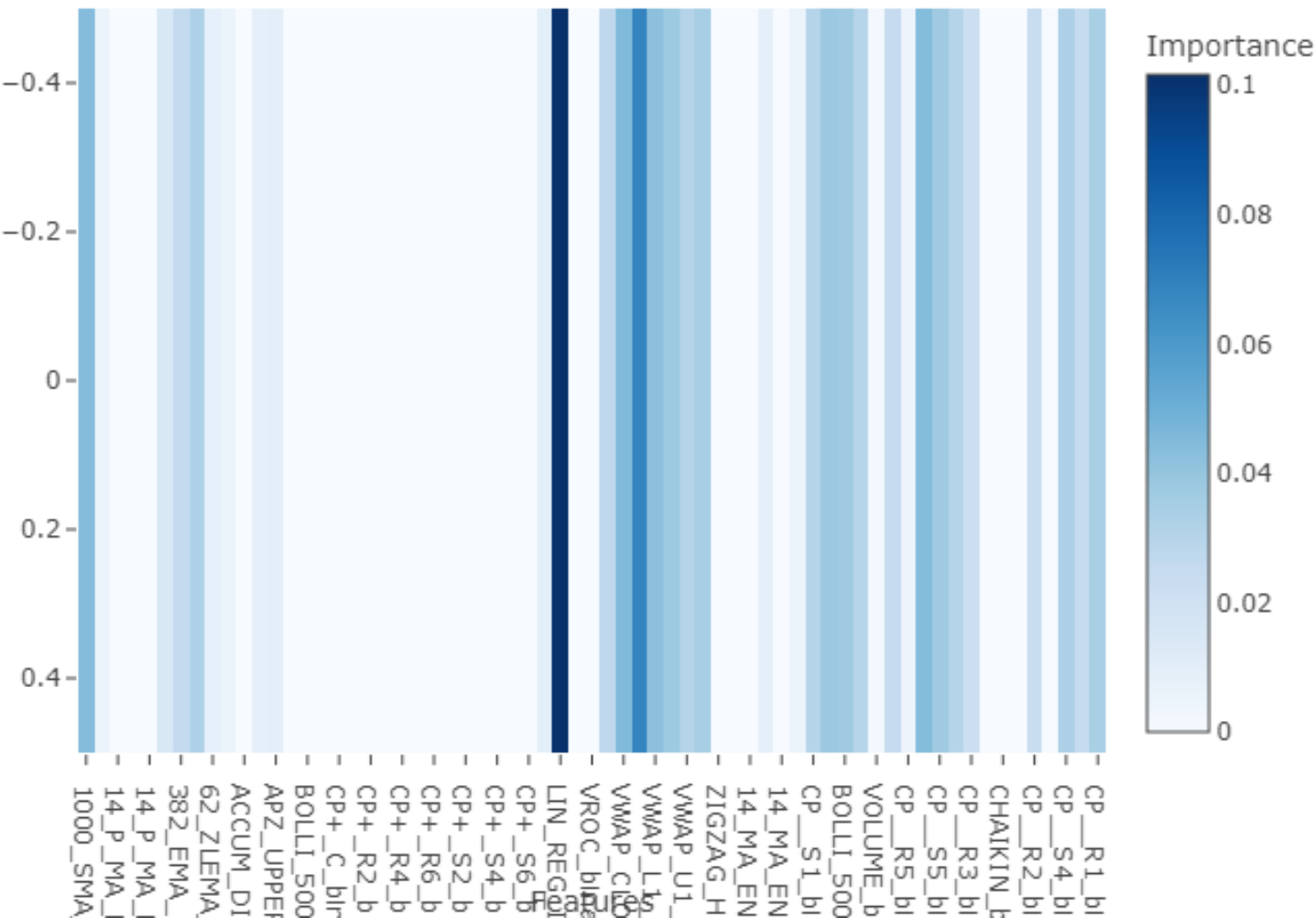
Confusion Matrix



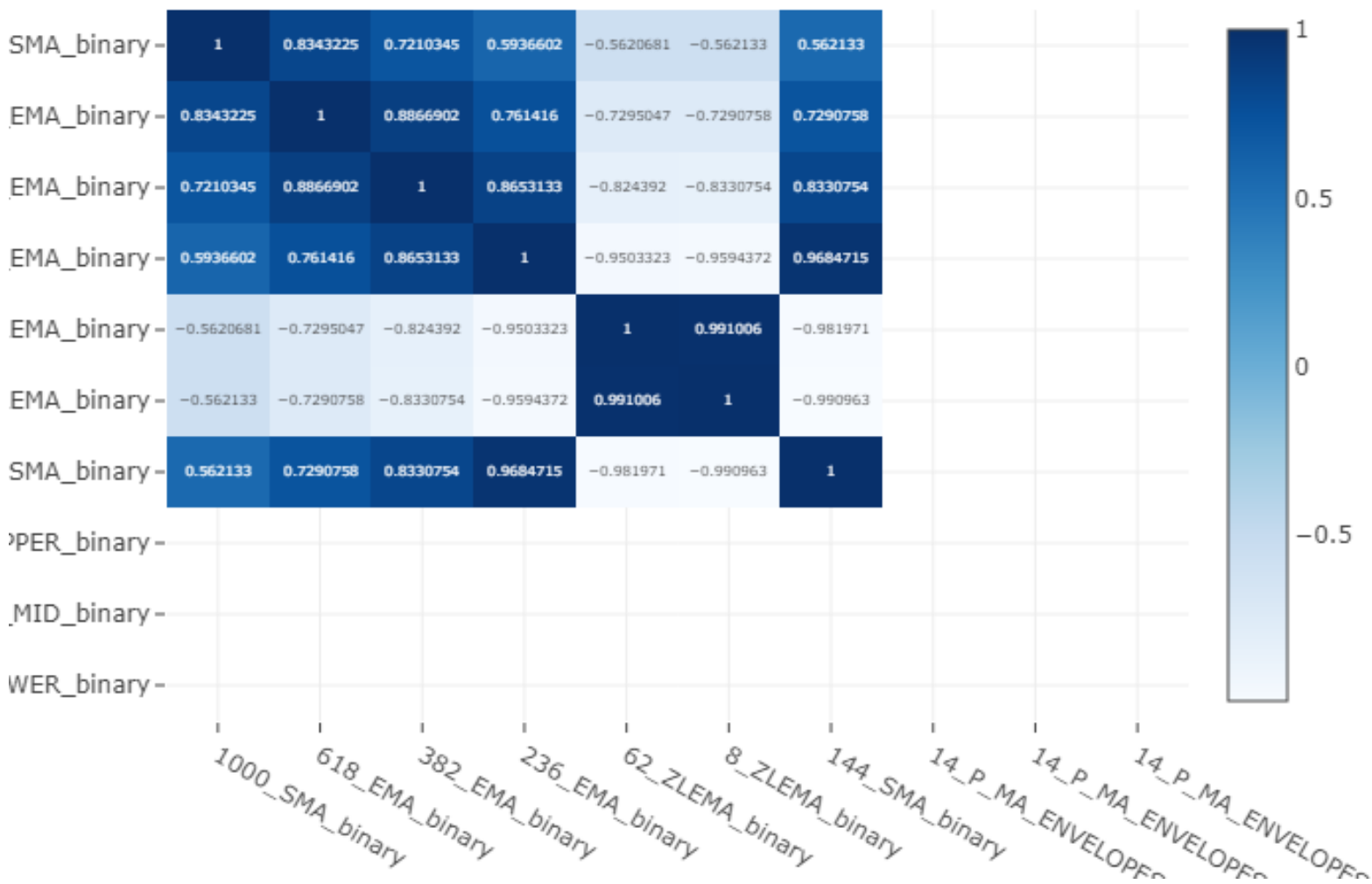
Feature Importance



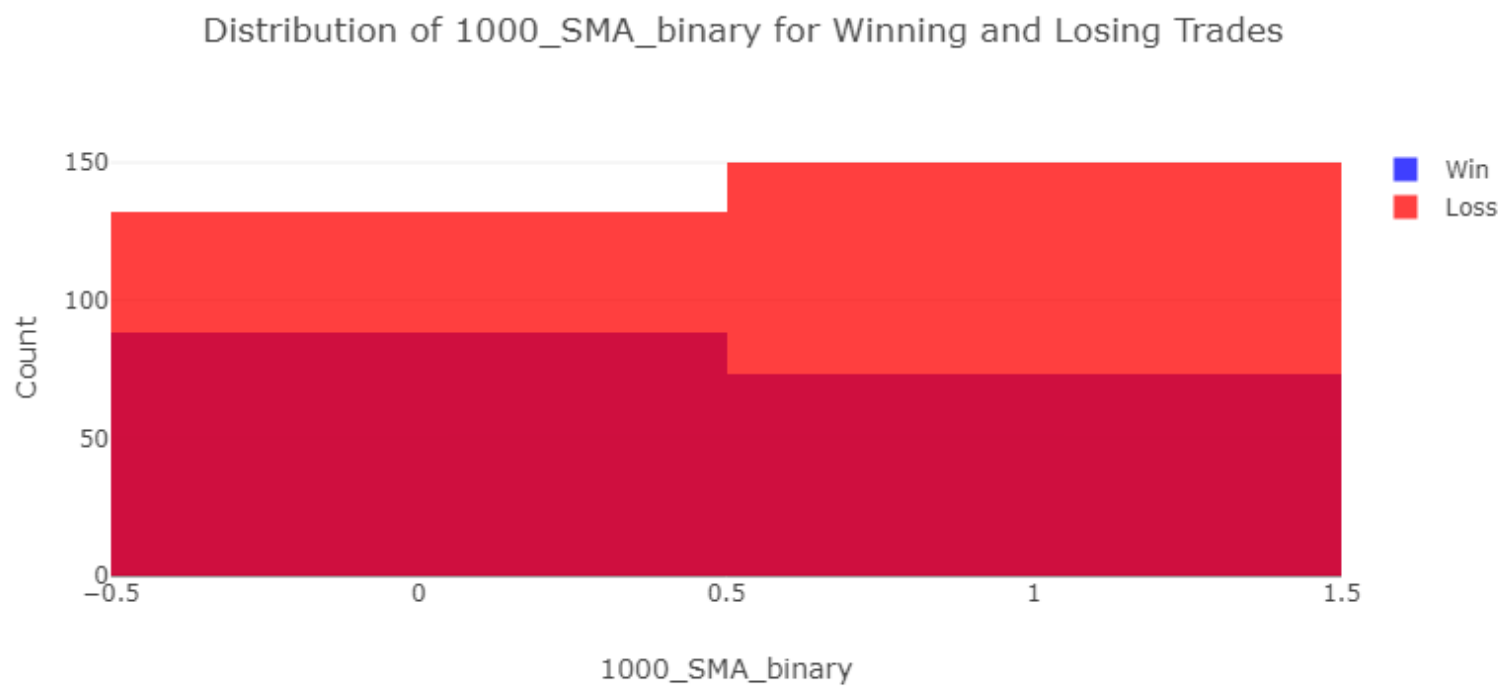
Feature Importance Heatmap



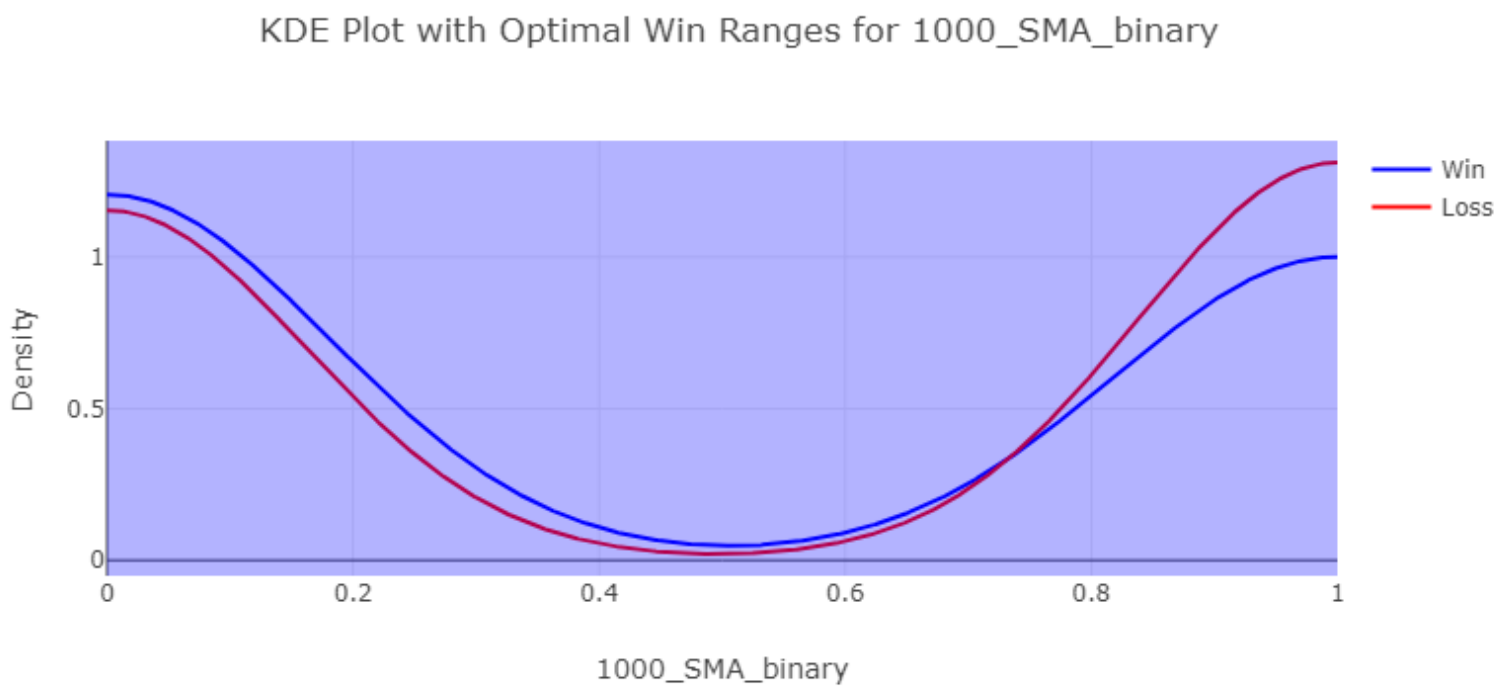
Correlation Matrix of Top Indicators



Distribution of 1000_SMA_binary for Winning and Losing Trades



KDE Plot with Optimal Win Ranges for 1000_SMA_binary



Mean Indicator Values for Losses

