Classification Report

	precision	recall	f1-score	support
0	0.66	0.92	0.77	59
1	0.29	0.07	0.11	30
accuracy			0.63	89
macro avg	0.47	0.49	0.44	89
weighted avg	0.53	0.63	0.54	89

Accuracy
Accuracy: 0.6292134831460674

Optimal Win Ranges Summary

	feature	optimal_win_range_start	optimal_win_range_end
0	62_ZLEMA_percent_away	-8.786650	-0.965696
1	62_ZLEMA_percent_away	-0.547782	0.120880
2	62_ZLEMA_percent_away	1.171634	3.141798
3	ADX	-0.476944	1.647026
4	ADX	1.982632	2.736595
5	CHAIKIN	-2.835997	0.238950
6	CHAIKIN	2.994954	3.559240
7	CHAIKIN	5.284809	5.333877
8	DM_ADX_PLOT	-0.476944	1.647026
9	DM_ADX_PLOT	1.982632	2.736595
10	VOLUME	-1.293947	-0.037950
11	VOLUME	0.925387	1.650938
12	VOLUME	1.846044	2.358198
13	RIND	-0.704866	0.693373
14	RSI_DEFAULT	-1.712182	-0.500043
15	RSI_DEFAULT	1.478260	9.711659
16	VROC	-0.838718	-0.049433
17	VROC	3.495545	4.325655
18	VROC	5.686491	5.958658
19	1000_SMA_percent_away	-2.513960	-1.638706
20	1000_SMA_percent_away	0.217678	1.954068
21	1000_SMA_percent_away	3.584581	4.537478
22	14_MA_ENVELOPES_UPPER_percent_away	-2.598799	-1.112025
23	14_MA_ENVELOPES_UPPER_percent_away	-0.485368	0.067564
24	14_MA_ENVELOPES_UPPER_percent_away	1.511332	3.538751

Loss Mitigation Analysis

	count	mean	std	min	25%	50%	75%	max
ADX	161.0	-0.086724	1.033868e+00	-1.856146	-0.816921	-0.279124	0.611044	2.68412
AROON DOWN	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.0
AROON UP	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.000
ATR	161.0	0.089757	9.908347e-01	-1.569222	-0.625525	-0.094696	0.731039	3.473657
AWESOME	161.0	-0.039341	9.819450e-01	-1.229055	-1.014987	-0.558666	0.982758	1.162
CCI	161.0	-0.042472	1.017479e+00	-1.710272	-1.018385	-0.132852	0.930918	1.539593
CHAIKIN	161.0	0.152176	1.065306e+00	-2.835997	-0.381632	-0.038888	0.535399	4.8915
CMO	161.0	-0.033158	9.753289e-01	-2.427354	-0.717361	-0.041638	0.634085	2.821059
DISPARITY_INDEX	161.0	0.062717	7.841291e-01	-2.137917	-0.022680	-0.022680	-0.022680	2.
DM_ADX_PLOT	161.0	-0.086724	1.033868e+00	-1.856146	-0.816921	-0.279124	0.611044	2.6
DM_DI_MINUS	161.0	0.016292	9.882151e-01	-2.355034	-0.847005	0.258633	0.852820	1.56
DM_DI_PLUS	161.0	-0.036719	9.123487e-01	-2.164098	-0.778099	0.060892	0.740956	1.40
DYNAMIC_MOMENTUM	161.0	0.024852	9.822374e-01	-1.147007	-1.128881	0.117277	1.181169	
FISHER_TRANSFORM	161.0	-0.034812	9.922686e-01	-1.176961	-1.165929	-0.299934	1.109376	
LIN_REG_SLOPE	161.0	-0.063989	1.012748e+00	-1.830464	-1.000933	-0.159880	0.888555	1
MACD_AVG	161.0	-0.037604	9.413144e-01	-1.324624	-0.938041	-0.531749	0.891787	1.245
MACD_DEFAULT	161.0	-0.042298	9.567781e-01	-1.278772	-0.975890	-0.557781	0.926998	1.
MACD_DIFF	161.0	-0.013007	7.318337e-01	-1.361020	-0.571660	-0.030803	0.539290	1.445
MFI	161.0	0.090901	9.776886e-01	-1.900620	-0.671071	0.160100	0.961028	2.040925
MOMENTUM	161.0	-0.029736	9.765790e-01	-2.518763	-0.537387	-0.042043	0.453301	2.93
PFE	161.0	-0.036801	9.785148e-01	-1.279243	-1.097408	-0.272154	1.070633	1.210506
RIND	161.0	0.024435	1.066203e+00	-1.480718	-0.967343	-0.046757	0.863972	2.777942
RSI_AVERAGE	161.0	-0.019465	9.643881e-01	-1.611402	-0.846854	-0.350340	0.833380	1.5
RSI_DEFAULT	161.0	0.045158	8.068842e-01	-1.696035	-0.501174	-0.016771	0.713870	1.61
RSS	161.0	-0.052284	9.967916e-01	-1.288471	-1.123238	-0.145975	1.021024	1.234005
RVI	161.0	-0.036774	9.868984e-01	-1.346030	-1.008510	-0.618802	0.959318	1.300526
R_SQUARED	161.0	0.079282	1.223987e+00	-0.235038	-0.235038	-0.235038	-0.235038	6.4
STOCH_FAST_D	161.0	-0.060309	9.996305e-01	-1.187456	-1.017111	-0.856491	0.951241	1.
STOCH_FAST_K	161.0	0.047957	1.016528e+00	-1.801193	-0.996574	0.103517	1.034170	2.
TRIX_DEFAULT	161.0	-0.004517	9.583570e-01	-1.377299	-0.037796	-0.037796	1.301707	1.3
TRIX_SIGNAL	161.0	0.023098	9.486039e-01	-1.406677	-0.044583	-0.044583	1.317511	1.31
VOLUME	161.0	0.087517	1.092542e+00	-1.293947	-0.671360	-0.131785	0.333772	4.5618
VOLUME_DOWN	161.0	-0.007181	9.923741e-01	-0.694961	-0.694961	-0.694961	0.478686	4
VOLUME_UP	161.0	0.097487	1.161919e+00	-0.655680	-0.655680	-0.449074	0.563224	5.39
VORTEX_MINUS	161.0	0.056227	9.905588e-01	-1.356432	-0.994989	0.270063	1.083310	1.0
VORTEX_PLUS	161.0	-0.047229	9.841298e-01	-1.242821	-1.151938	-0.243107	1.029256	1.4
VROC	161.0	0.111302	1.098421e+00	-0.830880	-0.545617	-0.256553	0.348074	5.32693
WILLIAMS_%R	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
strategy_amount	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.000
account_amount	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
DIV_BULL	161.0	0.060427	1.003068e+00	-0.971073	-0.971073	1.029789	1.029789	1.0297
DIV_BEAR	161.0	-0.060427	1.003068e+00	-1.029789	-1.029789	-1.029789	0.971073	0.971
CHOP_INDEX	161.0	0.065839	9.944245e-01	-1.380297	-0.664986	-0.384246	0.717563	2.53
AROON_UP	161.0	-0.032107	9.884962e-01	-1.223579	-1.223579	0.163214	0.933510	0.933
AROON_DOWN	161.0	0.062059	1.002952e+00	-1.159877	-1.159877	0.993562	0.993562	0.
ACCUM_DIST	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
OBV	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.000000
WILLIAMS_%R	161.0	0.047957	1.016528e+00	-1.801193	-0.996574	0.103517	1.034170	2.50
CHANDE_CMO	161.0	-0.033158	9.753289e-01	-2.427354	-0.717361	-0.041638	0.634085	2.8
TSI	161.0	-0.042233	9.612796e-01	-1.273517	-1.042728	-0.231375	0.967703	1.188235
1000_SMA_percent_away	161.0	-0.054289	9.694624e-01	-2.284117	-0.560677	-0.082181	0.619672	
144_SMA_percent_away	161.0	-0.007900	8.741756e-01	-1.824832	-0.752271	-0.264145	0.761354	
14_P_MA_ENVELOPES_LOWER_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.0000		
14_P_MA_ENVELOPES_MID_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000		
14_P_MA_ENVELOPES_UPPER_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.00000		
236_EMA_percent_away	161.0	-0.014981	9.109384e-01	-2.278749	-0.642888	-0.107425	0.728828	
382_EMA_percent_away	161.0	-0.022606	9.399239e-01	-2.535754	-0.650709	0.035614	0.624059	
618_EMA_percent_away	161.0	-0.036559	9.591799e-01	-2.526879	-0.655269	0.014647	0.536922	
62_ZLEMA_percent_away	161.0	0.007904	8.283073e-01	-1.842191	-0.762863	0.200388	0.742982	
8_ZLEMA_percent_away	161.0	0.049304	9.555986e-01	-1.970770	-0.887448	0.737721	0.940378	
ACCUM_DIST_percent_away	161.0	0.022234	9.860072e-01	-0.970893	-0.703996	-0.253135	0.36119	
APZ_LOW_percent_away	161.0	0.054962	9.560470e-01	-2.011243	-0.889745	0.744222	0.958067	
APZ_UPPER_percent_away	161.0	0.038502	9.498152e-01	-1.998469	-0.900980	0.670735	0.966535	

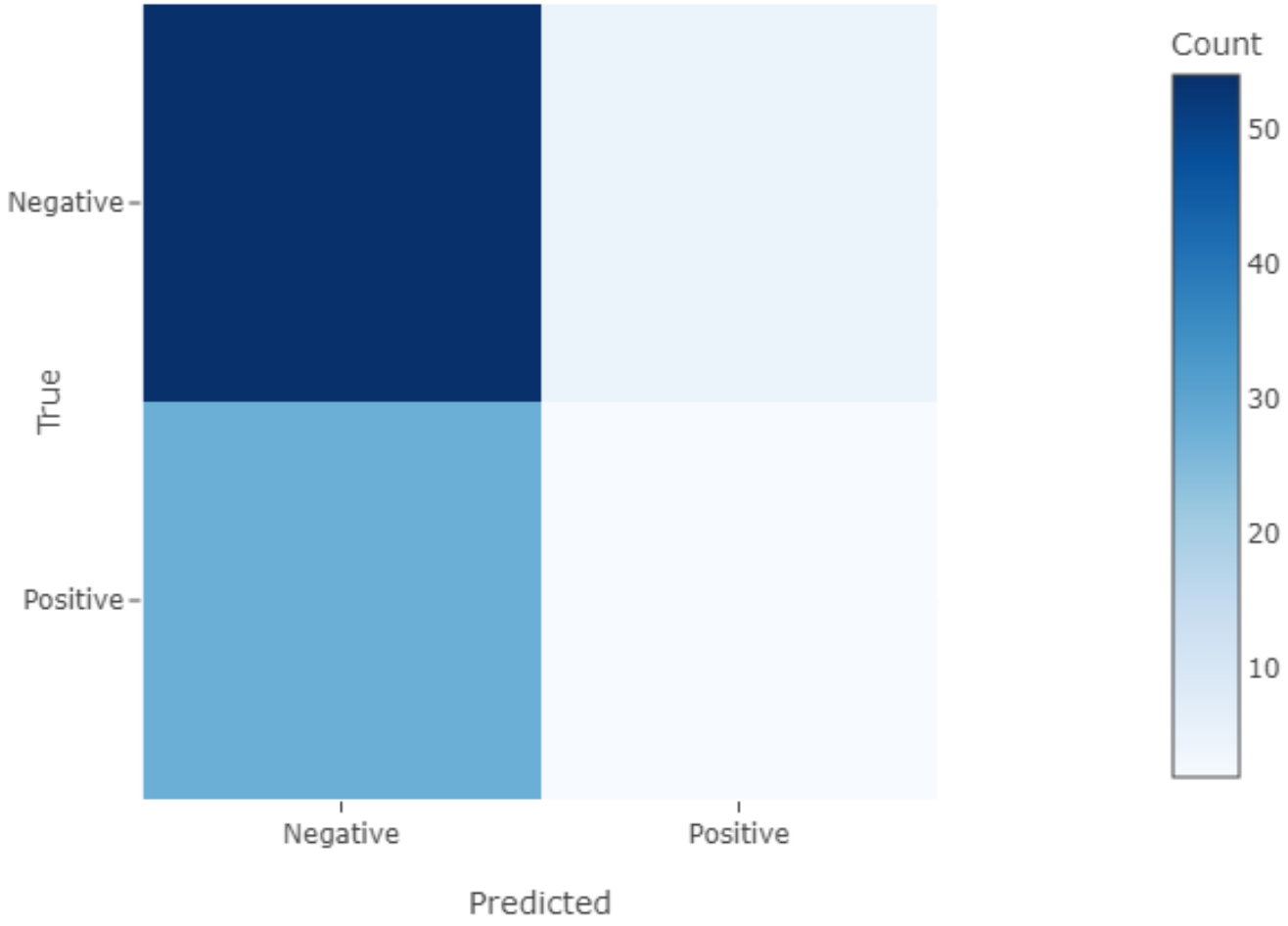
Loss Mitigation Analysis

BOLLI_500_P_LOWER_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.0
BOLLI_500_P_MID_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000
BOLLI_500_P_UPPER_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.00
CP+_C_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
CP+_R1_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
CP+_R2_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
CP+_R3_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
CP+_R4_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
CP+_R5_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
CP+_R6_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
CP+_S1_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
CP+_S2_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
CP+_S3_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
CP+_S4_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
CP+_S5_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
CP+_S6_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
LIN_REG_percent_away	161.0	0.051824	9.652111e-01	-1.811486	-0.908261	0.643023	0.979421	
LIN_REG_INTERCEPT_percent_away	161.0	-0.029671	8.137825e-01	-3.492166	-0.370264	-0.023743	0.2
OBV_percent_away	161.0	0.022494	9.879623e-01	-1.007527	-0.715813	-0.253923	0.369669	4.1
VROC_percent_away	161.0	0.102744	1.264883e+00	0.003057	0.003057	0.003057	0.003057	16
VWAP_percent_away	161.0	-0.004920	9.979144e-01	-3.343468	-0.425954	0.083211	0.534928	2
VWAP_CLOUD_HIGH_percent_away	161.0	0.004632	9.941548e-01	-4.238419	-0.207008	0.492549	0.6
VWAP_CLOUD_LOW_percent_away	161.0	-0.018531	1.020223e+00	-0.668333	-0.571711	-0.530098	0.1
VWAP_L1_percent_away	161.0	0.033598	1.007244e+00	-2.463562	-0.550016	-0.036018	0.560001	
VWAP_L2_percent_away	161.0	0.068150	1.024710e+00	-1.805910	-0.691588	-0.158509	0.516157	
VWAP_U1_percent_away	161.0	-0.033751	9.992960e-01	-3.827084	-0.460838	0.179575	0.614244	
VWAP_U2_percent_away	161.0	-0.051815	1.004183e+00	-4.045844	-0.473131	0.310372	0.638305	
ZIGZAG_HIGH_percent_away	161.0	0.073162	8.982327e-01	-4.632593	-0.001429	0.414480	0.45899	
ZIGZAG_LOW_percent_away	161.0	-0.063405	5.931957e-01	-0.822025	-0.336612	-0.299673	0.03953	
VOLUME_UP_percent_away	161.0	0.083313	1.660656e+00	-0.047565	-0.047565	-0.047565	-0.04756	
CP__R6_percent_away	161.0	-0.000669	1.020631e+00	-2.499174	-0.674171	0.014235	0.810805	
CP__S6_percent_away	161.0	-0.077161	9.937800e-01	-1.455098	-0.881476	-0.319022	0.445941	2
CHAIKIN_percent_away	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
BOLLI_500_UPPER_percent_away	161.0	-0.010971	9.792190e-01	-3.612127	-0.522336	0.158419	0.686	
CP__S3_percent_away	161.0	-0.080173	1.012653e+00	-2.019182	-0.910201	-0.061938	0.557939	
BOLLI_500_LOWER_percent_away	161.0	-0.027122	9.547062e-01	-1.930522	-0.745580	-0.042059	0.491
14_MA_ENVELOPES_UPPER_percent_away	161.0	0.038318	9.140882e-01	-2.454637	-0.863963	0.532139	
14_MA_ENVELOPES_LOWER_percent_away	161.0	0.038327	9.140363e-01	-2.454502	-0.864895	0.531873	
14_MA_ENVELOPES_MID_percent_away	161.0	0.038305	9.140535e-01	-2.454700	-0.863995	0.532908	0
CP__S2_percent_away	161.0	-0.078610	1.015381e+00	-2.040837	-0.905768	-0.048792	0.558686	
VOLUME_DOWN_percent_away	161.0	0.083313	1.660656e+00	-0.047565	-0.047565	-0.047565	-0.047
CP__S1_percent_away	161.0	-0.076540	1.018175e+00	-2.135086	-0.833336	-0.016894	0.557401	
CP__R5_percent_away	161.0	-0.024394	1.028781e+00	-2.759710	-0.761173	0.167312	0.769370	
CP__R4_percent_away	161.0	-0.048407	1.031246e+00	-2.775388	-0.755696	0.153103	0.661412	
CP__R1_percent_away	161.0	-0.070768	1.023575e+00	-2.393238	-0.664270	0.041792	0.539985	
CP__C_percent_away	161.0	-0.073930	1.020944e+00	-2.269003	-0.752572	-0.009869	0.552733	2
CP__S5_percent_away	161.0	-0.081342	9.980795e-01	-1.704626	-0.812217	-0.251391	0.550570	2
BOLLI_500_MID_percent_away	161.0	-0.019248	9.655642e-01	-2.909324	-0.632198	0.055874	0.57216	
CP__R3_percent_away	161.0	-0.062898	1.027968e+00	-2.599601	-0.540786	0.157130	0.599208	
VOLUME_percent_away	161.0	0.102016	1.659005e+00	-0.058243	-0.058243	-0.058243	-0.058243	
CP__S4_percent_away	161.0	-0.082394	1.005521e+00	-1.915401	-0.806777	-0.171469	0.552755	
CP__R2_percent_away	161.0	-0.067072	1.025950e+00	-2.504379	-0.569731	0.113497	0.541409	
1000_SMA_binary	161.0	-0.099942	9.987799e-01	-1.006795	-1.006795	-1.006795	0.993251	0.9
144_SMA_binary	161.0	-0.060427	1.003068e+00	-1.029789	-1.029789	-1.029789	0.971073	0.9
14_P_MA_ENVELOPES_LOWER_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0
14_P_MA_ENVELOPES_MID_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.00
14_P_MA_ENVELOPES_UPPER_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0
236_EMA_binary	161.0	-0.046863	1.002761e+00	-1.015928	-1.015928	-1.015928	0.984322	0.9
382_EMA_binary	161.0	-0.054839	1.004969e+00	-1.062924	-1.062924	0.940801	0.940801	0.9
618_EMA_binary	161.0	-0.046930	1.005102e+00	-1.067753	-1.067753	0.936546	0.936546	0.9
62_ZLEMA_binary	161.0	0.051383	1.002843e+00	-0.979886	-0.979886	1.020527	1.020527	1.0
8_ZLEMA_binary	161.0	0.060427	1.003068e+00	-0.971073	-0.971073	1.029789	1.029789	1.0
ACCUM_DIST_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
APZ_LOW_binary	161.0	0.006838	9.609567e-01	-12.110601	0.082572	0.082572	0.082572	0.0

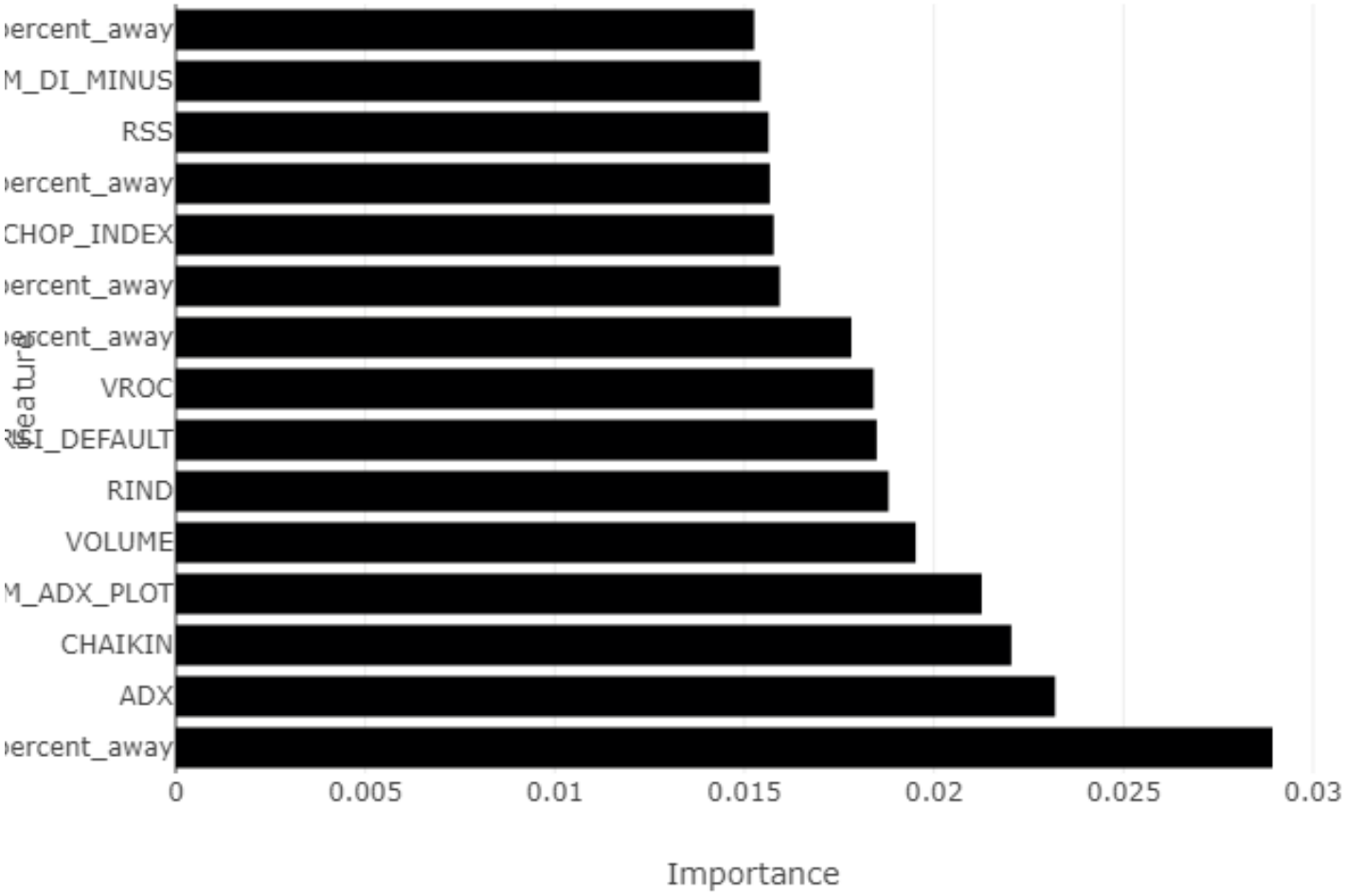
Loss Mitigation Analysis

APZ_UPPER_binary	161.0	-0.106843	1.392109e-17	-0.106843	-0.106843	-0.106843	-0
BOLLI_500_P_LOWER_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.00000
BOLLI_500_P_MID_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000
BOLLI_500_P_UPPER_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.00000
CP+_C_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.000
CP+_R1_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
CP+_R2_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
CP+_R3_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
CP+_R4_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
CP+_R5_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
CP+_R6_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
CP+_S1_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
CP+_S2_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
CP+_S3_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
CP+_S4_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
CP+_S5_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
CP+_S6_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
LIN_REG_binary	161.0	0.055904	1.002946e+00	-0.975470	-0.975470	1.025147	1.025147	1.02
LIN_REG_INTERCEPT_binary	161.0	-0.036712	1.004025e+00	-1.043850	-1.043850	0.957992	0.9579
OBV_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.0000
VROC_binary	161.0	0.083313	1.660656e+00	-0.047565	-0.047565	-0.047565	-0.047565	21.02
VWAP_binary	161.0	-0.028866	1.001195e+00	-0.949362	-0.949362	-0.949362	1.053339	1.05
VWAP_CLOUD_HIGH_binary	161.0	-0.046753	9.558273e-01	-0.425833	-0.425833	-0.425833	-0.4258
VWAP_CLOUD_LOW_binary	161.0	-0.005965	1.007665e+00	-2.022858	0.494350	0.494350	0.4943
VWAP_L1_binary	161.0	-0.000390	1.003268e+00	-1.448414	-1.448414	0.690411	0.690411	0.6
VWAP_L2_binary	161.0	0.055931	9.323624e-01	-2.742122	0.364681	0.364681	0.364681	0.36
VWAP_U1_binary	161.0	-0.039410	9.839893e-01	-0.640959	-0.640959	-0.640959	1.560163	1.5
VWAP_U2_binary	161.0	-0.027847	9.651728e-01	-0.336252	-0.336252	-0.336252	-0.336252	2.9
ZIGZAG_HIGH_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0
ZIGZAG_LOW_binary	161.0	0.047565	0.000000e+00	0.047565	0.047565	0.047565	0.047565	0
14_MA_ENVELOPES_LOWER_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.0
14_MA_ENVELOPES_MID_binary	161.0	0.055904	1.002946e+00	-0.975470	-0.975470	1.025147	1.025
14_MA_ENVELOPES_UPPER_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.0
VOLUME_DOWN_binary	161.0	0.083313	1.660656e+00	-0.047565	-0.047565	-0.047565	-0.047565
CP__S1_binary	161.0	-0.114248	1.010358e+00	-1.127739	-1.127739	0.886730	0.886730	0.88
BOLLI_500_MID_binary	161.0	-0.001659	1.003235e+00	-1.072607	-1.072607	0.932308	0.932308	
BOLLI_500_UPPER_binary	161.0	-0.067480	9.820797e-01	-0.762983	-0.762983	-0.762983	1.310645
CP__C_binary	161.0	-0.121489	9.915214e-01	-0.966694	-0.966694	-0.966694	1.034453	1.034
VOLUME_binary	161.0	0.117956	1.657334e+00	-0.067344	-0.067344	-0.067344	-0.067344	14.8
CP__R4_binary	161.0	-0.015111	9.776353e-01	-0.279032	-0.279032	-0.279032	-0.279032	3.58
CP__R5_binary	161.0	-0.088970	5.918357e-01	-0.135613	-0.135613	-0.135613	-0.135613	7.37
BOLLI_500_LOWER_binary	161.0	-0.048119	1.021979e+00	-1.502449	-1.502449	0.665580	0.665580
CP__S5_binary	161.0	-0.052497	1.080908e+00	-3.414256	0.292890	0.292890	0.292890	0.29
CP__S2_binary	161.0	-0.056564	1.016676e+00	-1.304308	-1.304308	0.766690	0.766690	0.76
CP__R3_binary	161.0	-0.054115	9.644463e-01	-0.532971	-0.532971	-0.532971	-0.532971	1.87
CP__S6_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
CHAIKIN_binary	161.0	0.000000	0.000000e+00	0.000000	0.000000	0.000000	0.000000	0.00
VOLUME_UP_binary	161.0	0.083313	1.660656e+00	-0.047565	-0.047565	-0.047565	-0.047565	2
CP__R2_binary	161.0	-0.056245	9.734355e-01	-0.623470	-0.623470	-0.623470	1.603927	1.60
CP__R6_binary	161.0	-0.047565	6.960544e-18	-0.047565	-0.047565	-0.047565	-0.047565	-0.04
CP__S4_binary	161.0	-0.057982	1.038093e+00	-1.828425	-1.828425	0.546919	0.546919	0.54
CP__S3_binary	161.0	-0.043715	1.018186e+00	-1.433587	-1.433587	0.697551	0.697551	0.69
CP__R1_binary	161.0	-0.058451	9.887135e-01	-0.808075	-0.808075	-0.808075	1.237509	1.23

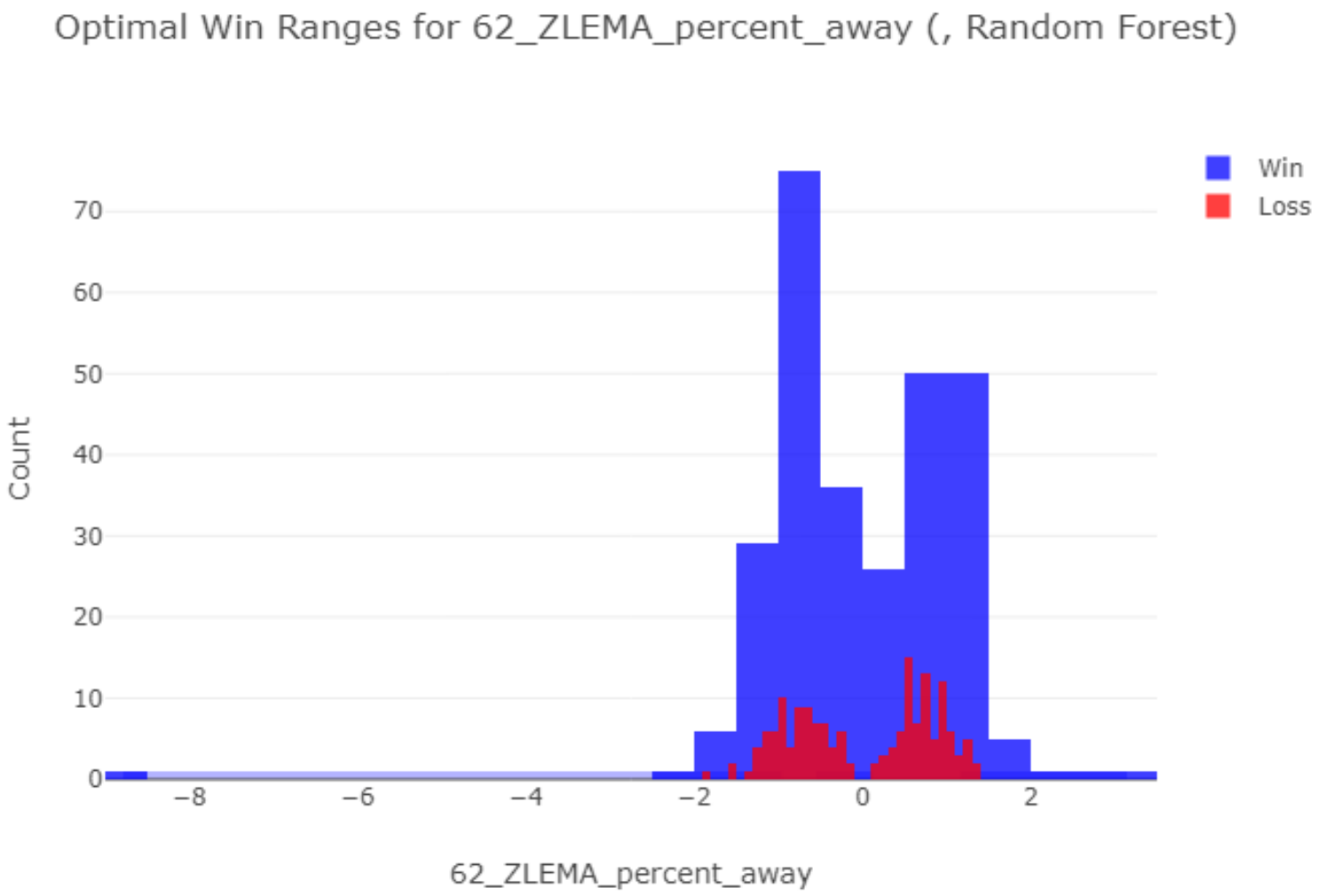
Confusion Matrix



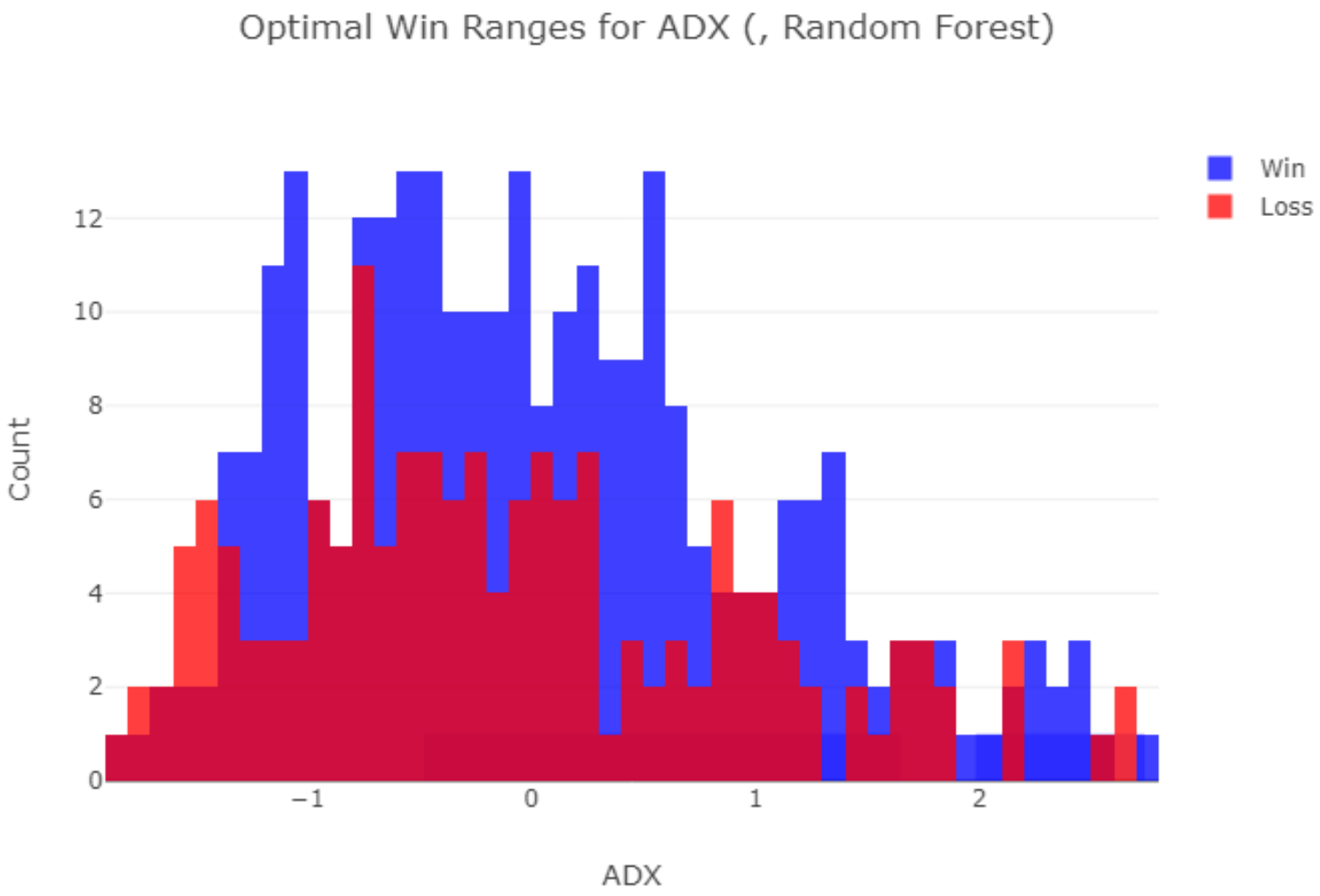
Feature Importance



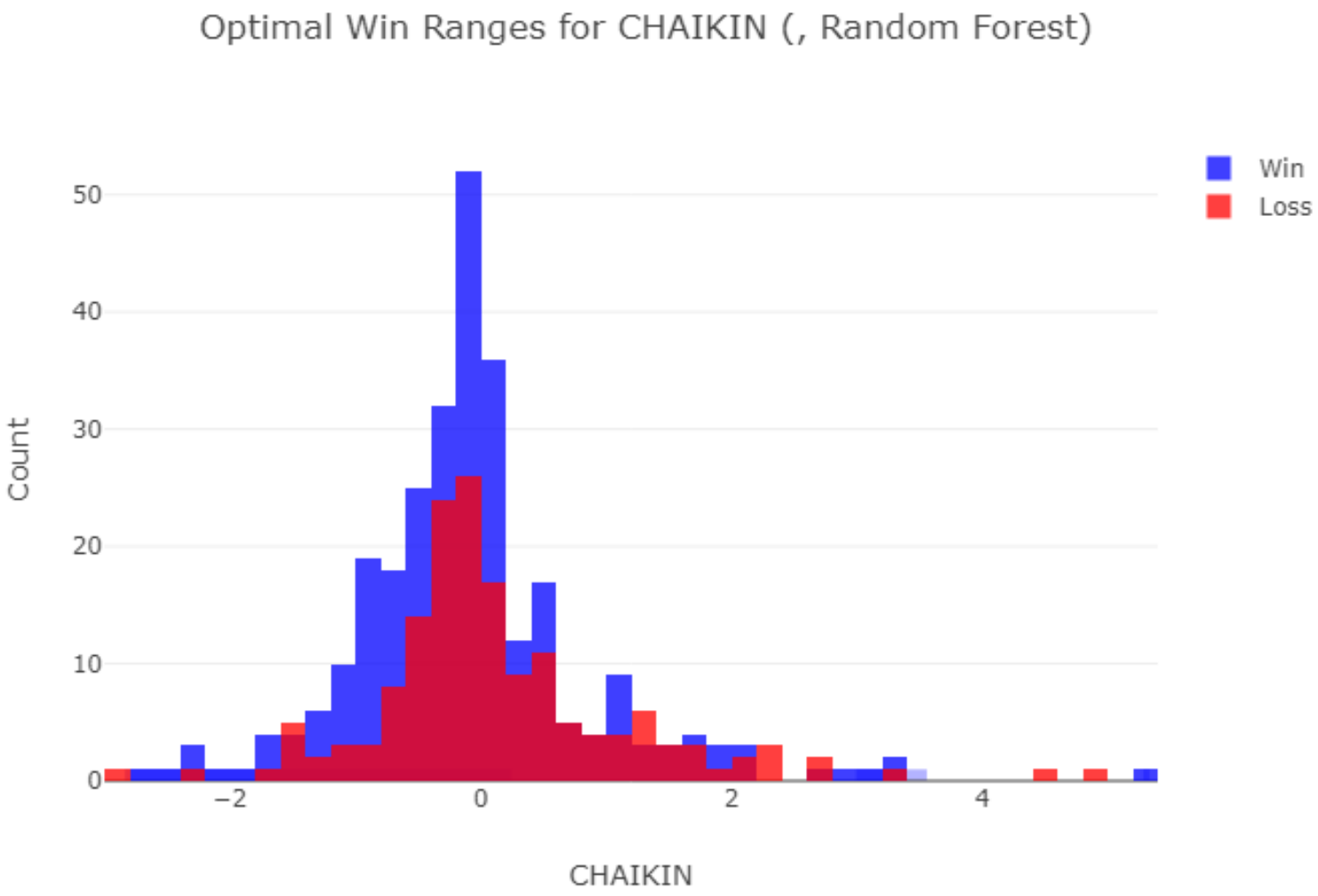
Optimal Win Ranges for 62_ZLEMA_percent_away (, Random Forest)



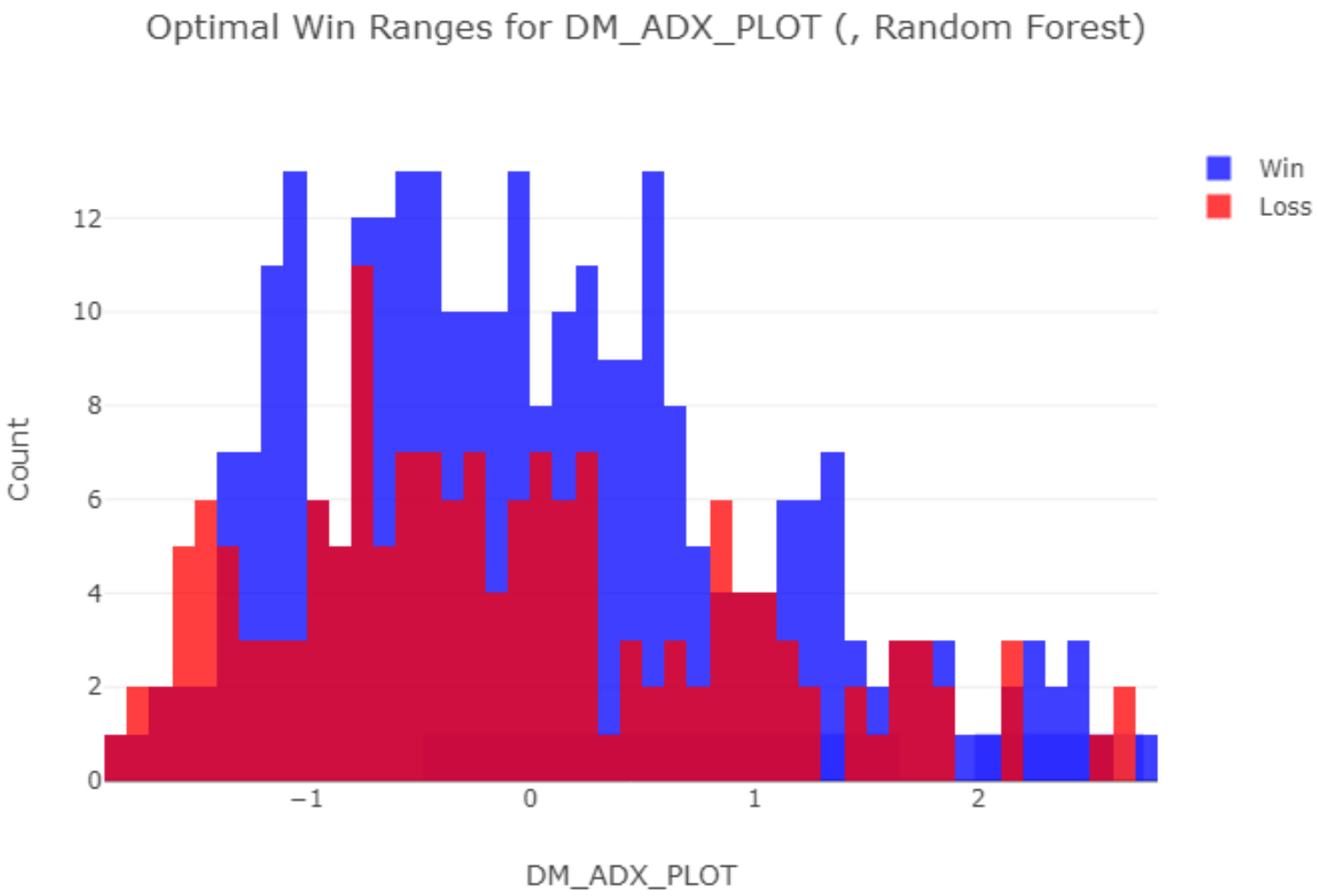
Optimal Win Ranges for ADX (, Random Forest)



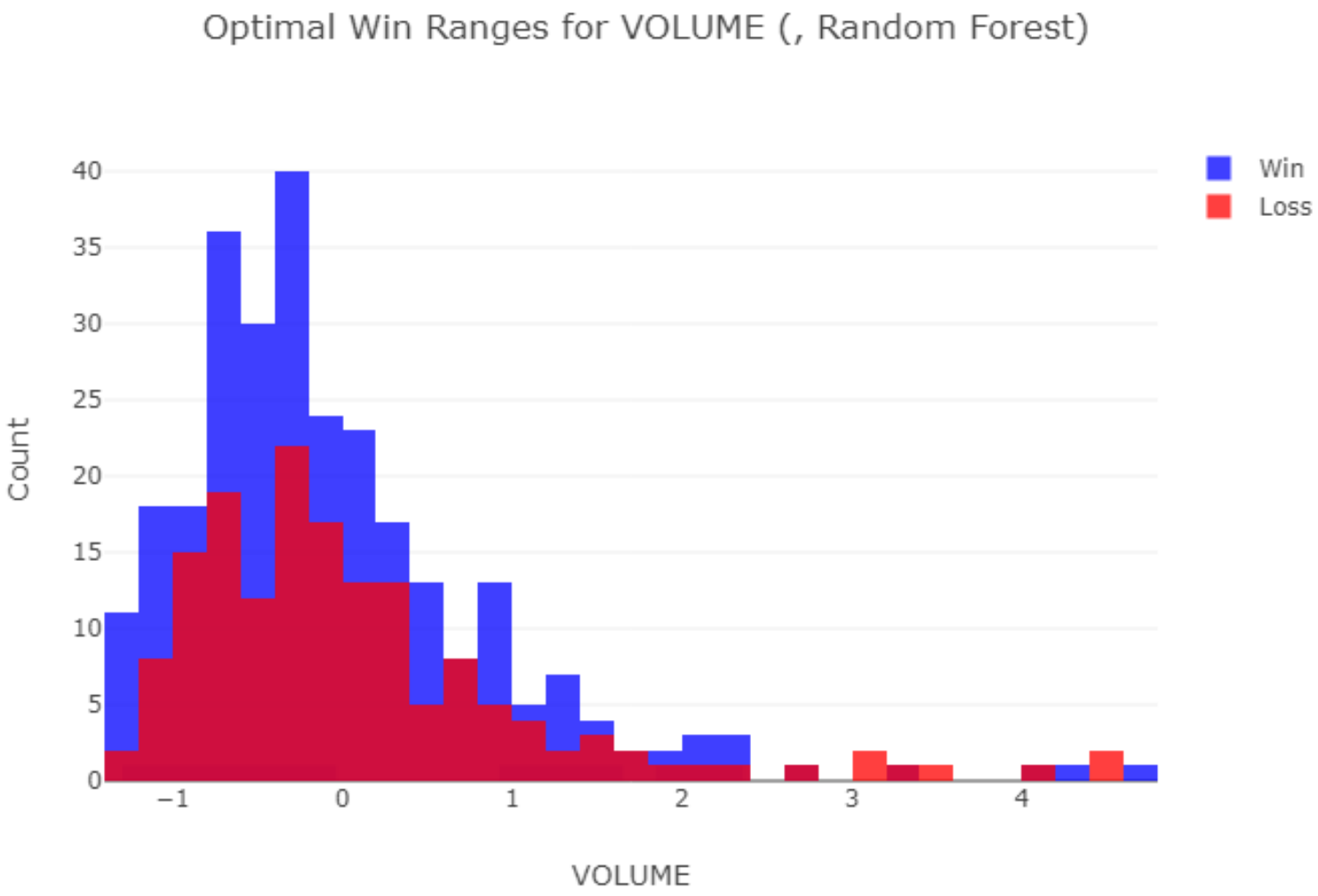
Optimal Win Ranges for CHAIKIN (, Random Forest)



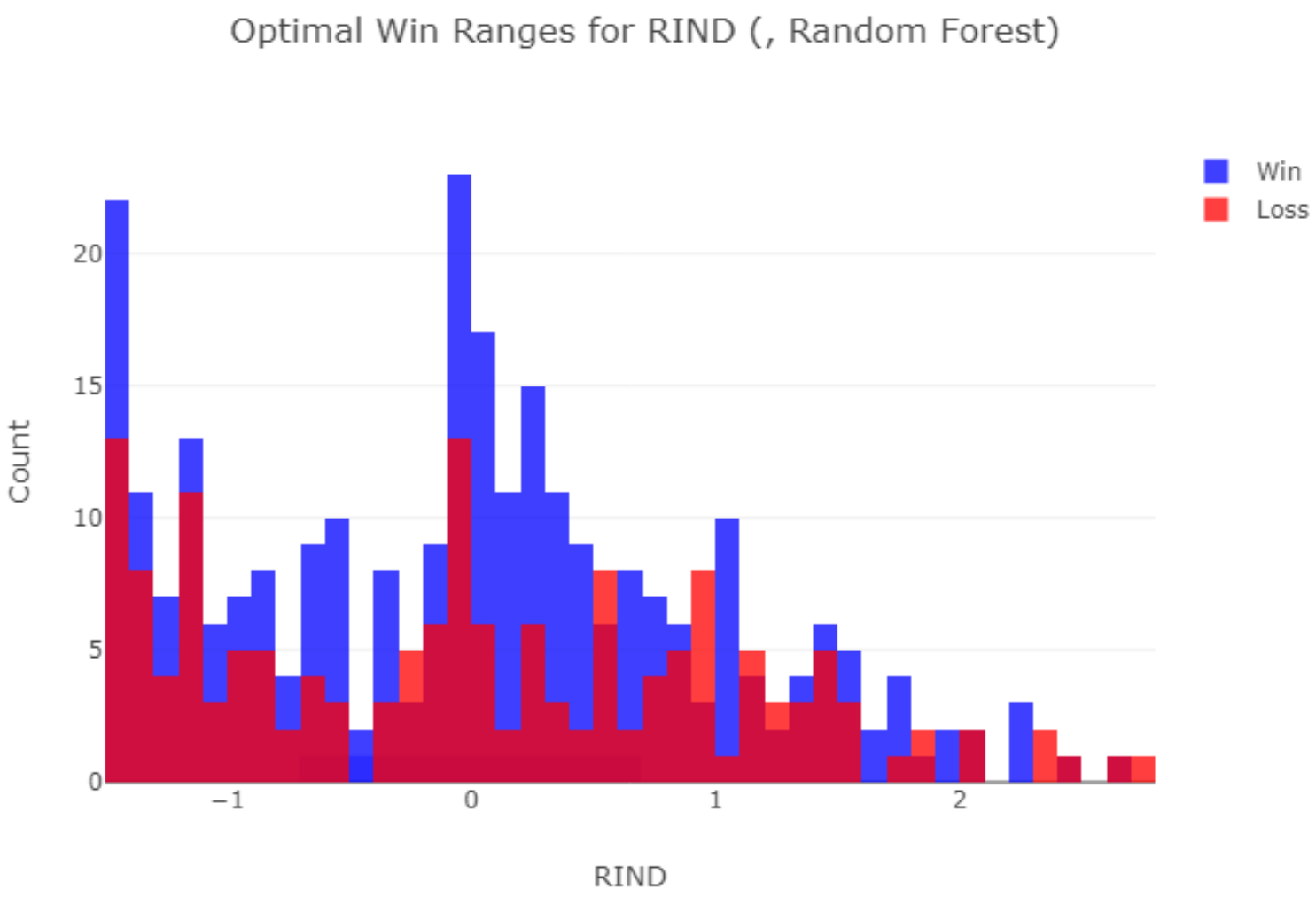
Optimal Win Ranges for DM_ADX_PLOT (, Random Forest)



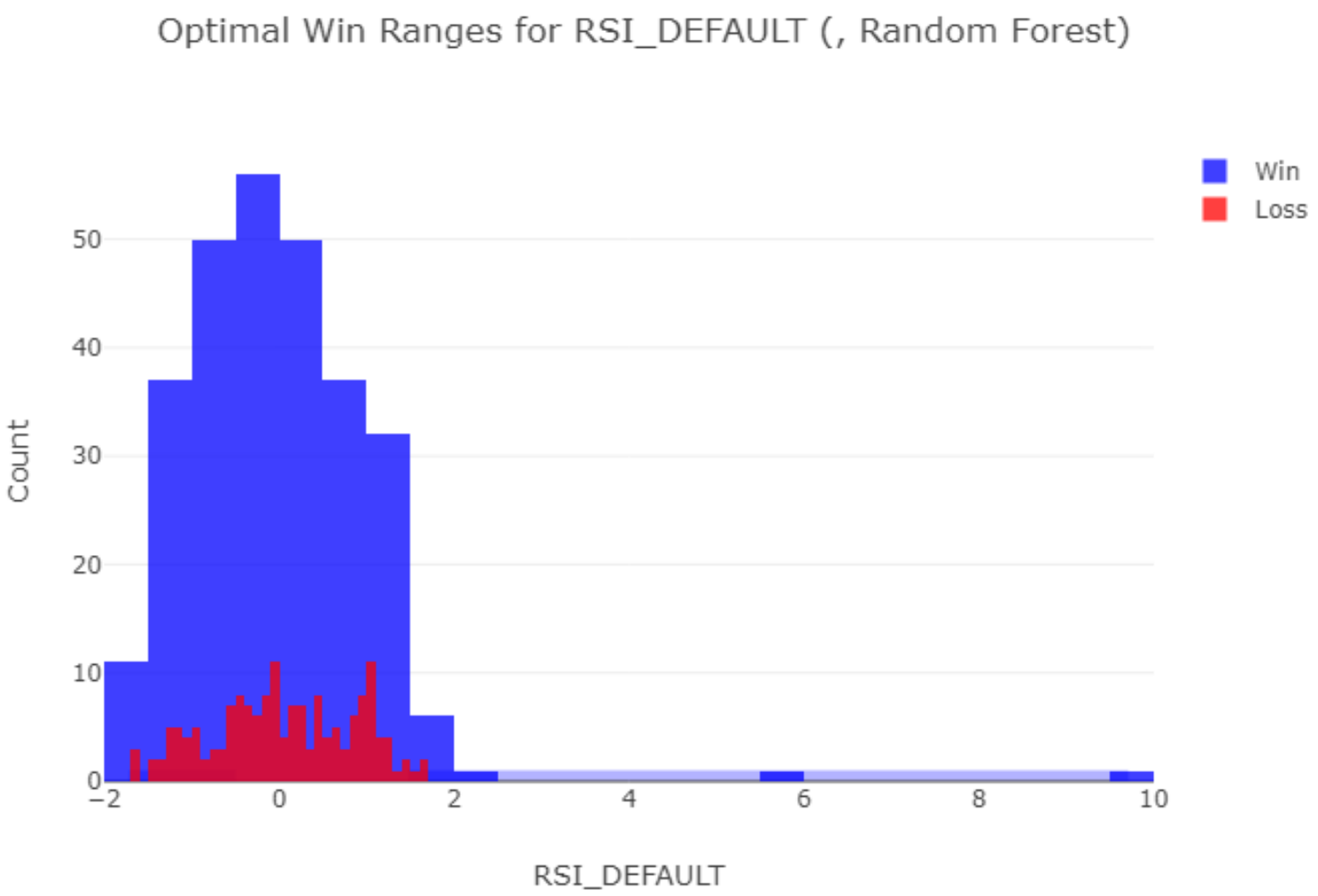
Optimal Win Ranges for VOLUME (, Random Forest)



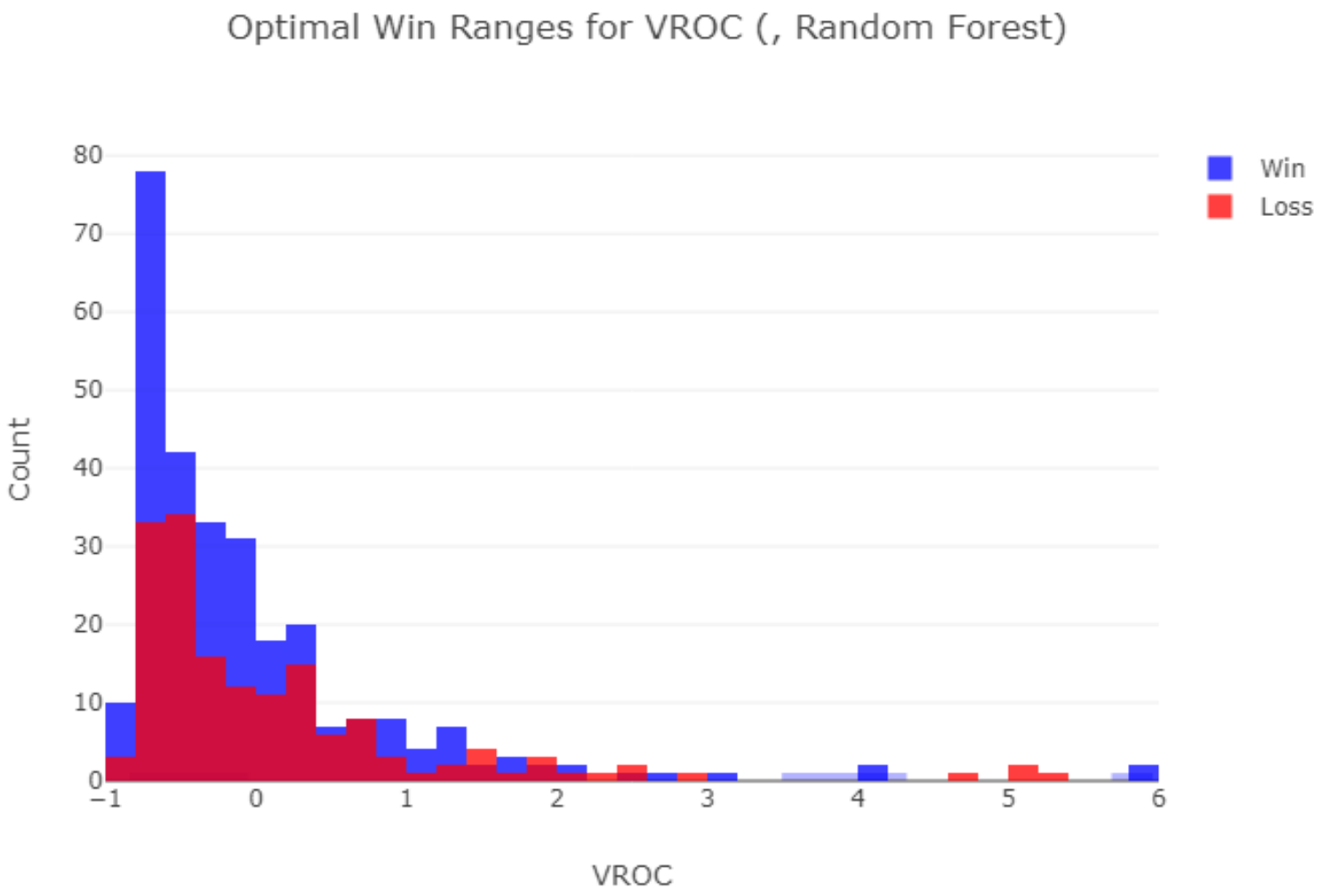
Optimal Win Ranges for RIND (, Random Forest)



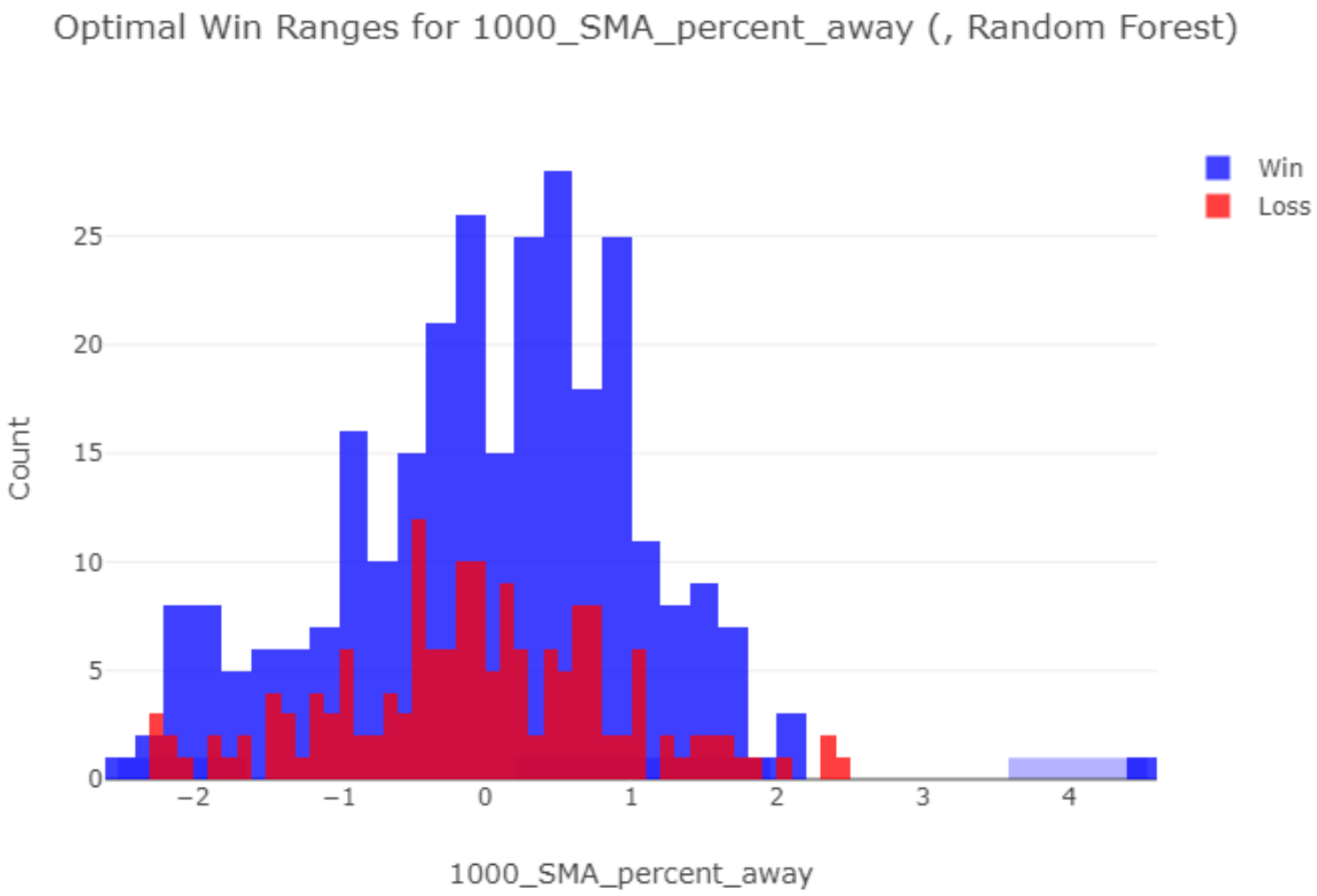
Optimal Win Ranges for RSI_DEFAULT (, Random Forest)



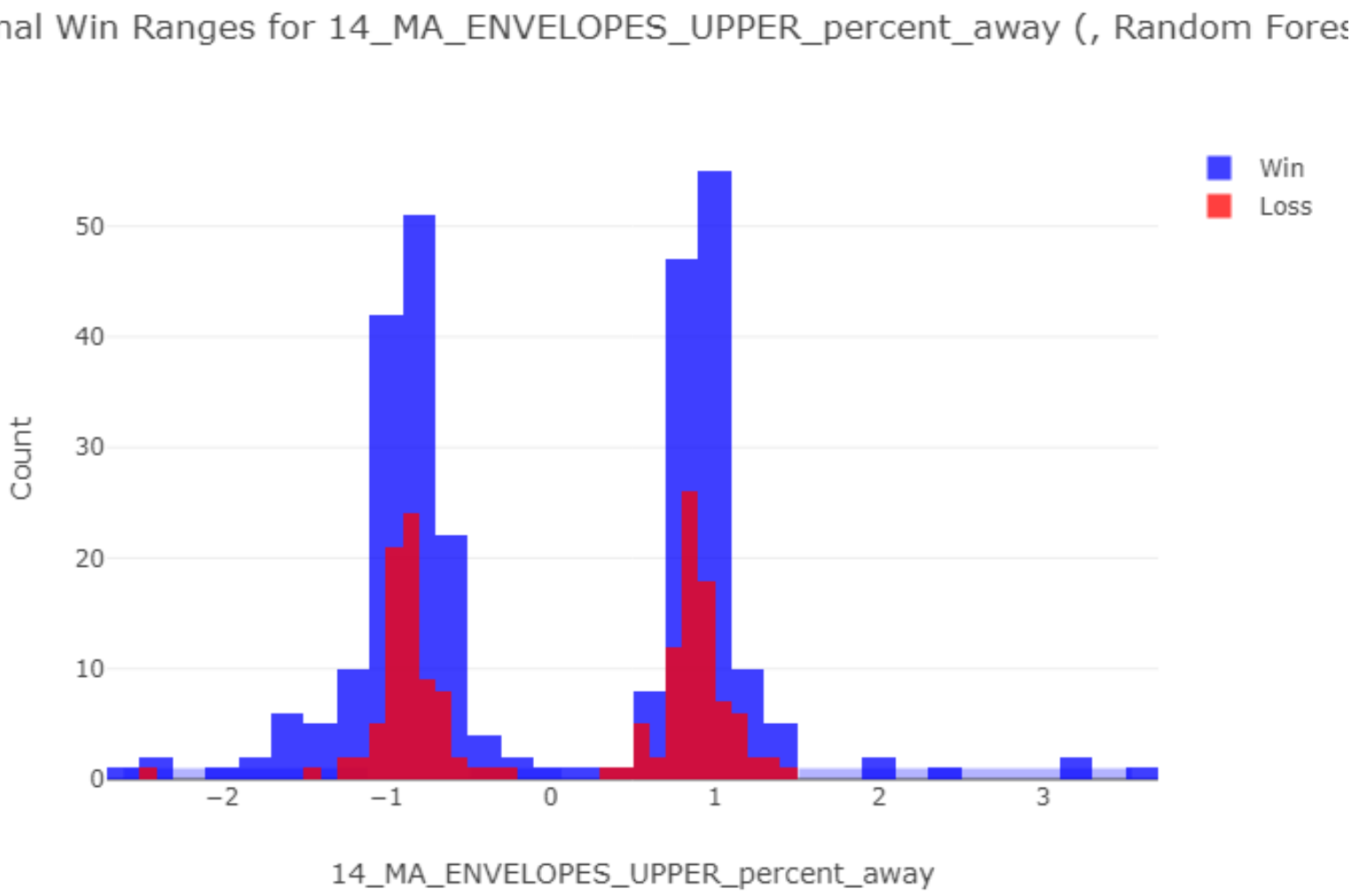
Optimal Win Ranges for VROC (, Random Forest)



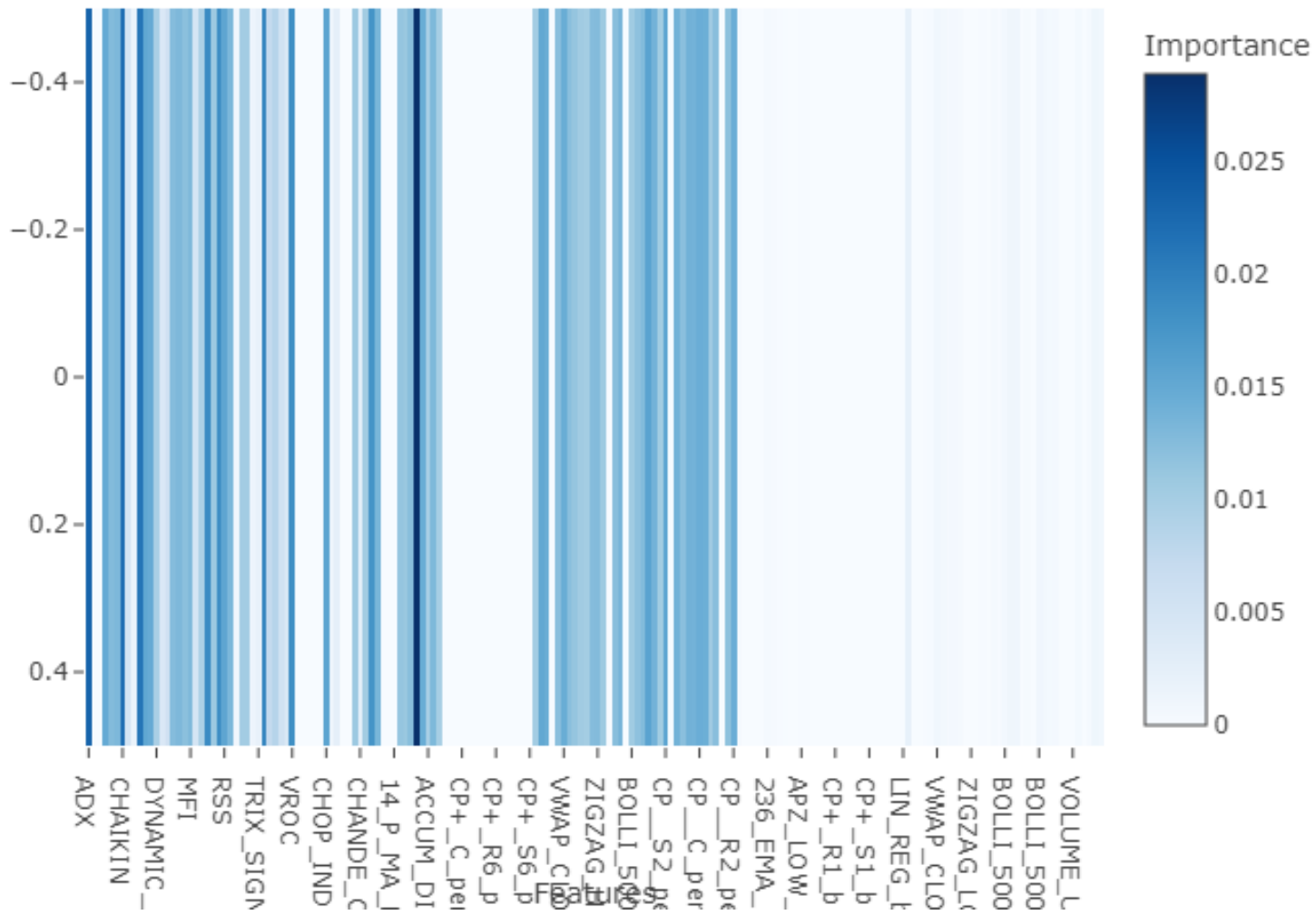
Optimal Win Ranges for 1000_SMA_percent_away (, Random Forest)



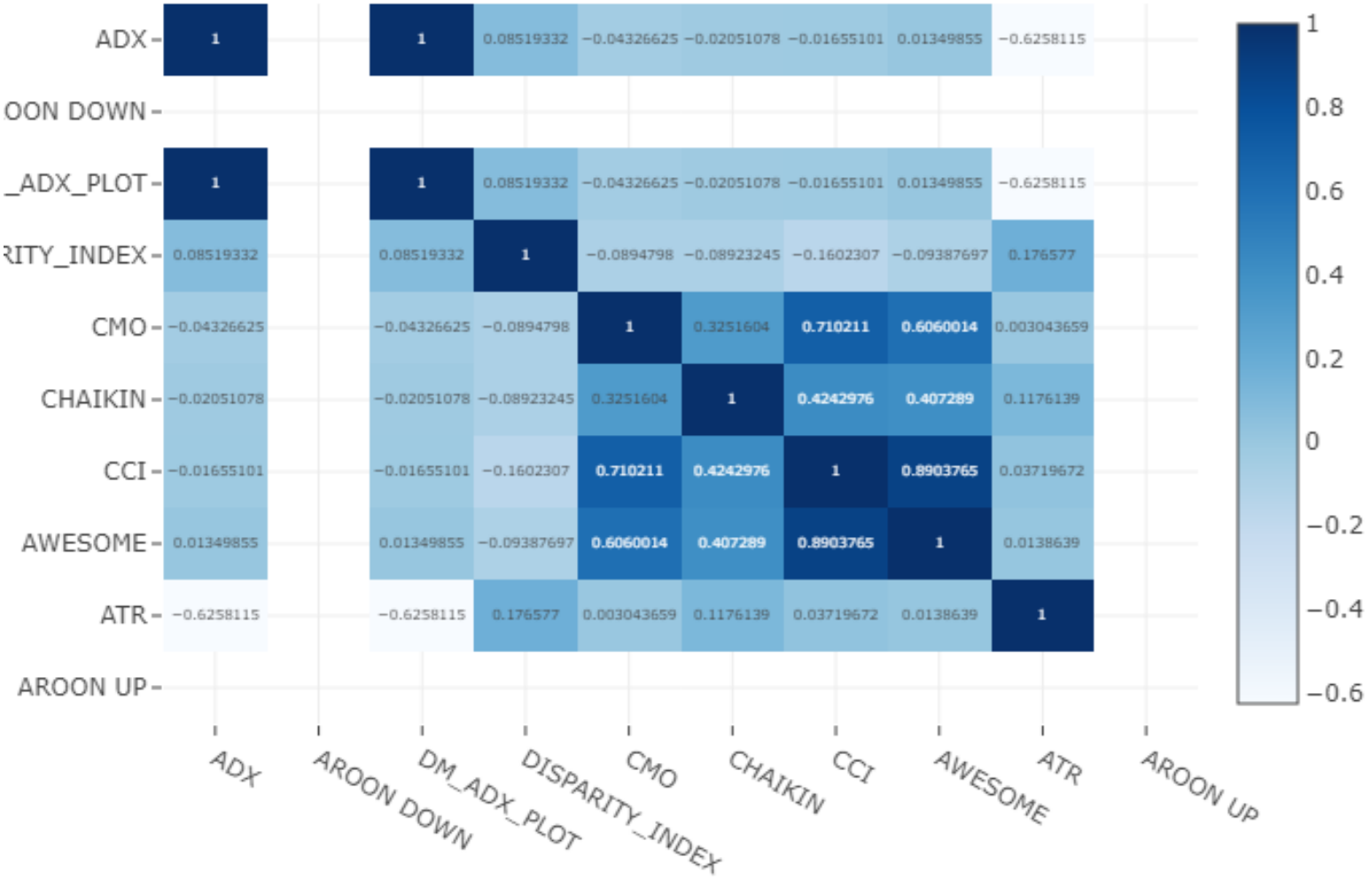
Optimal Win Ranges for 14_MA_ENVELOPES_UPPER_percent_away (, Random Forest)



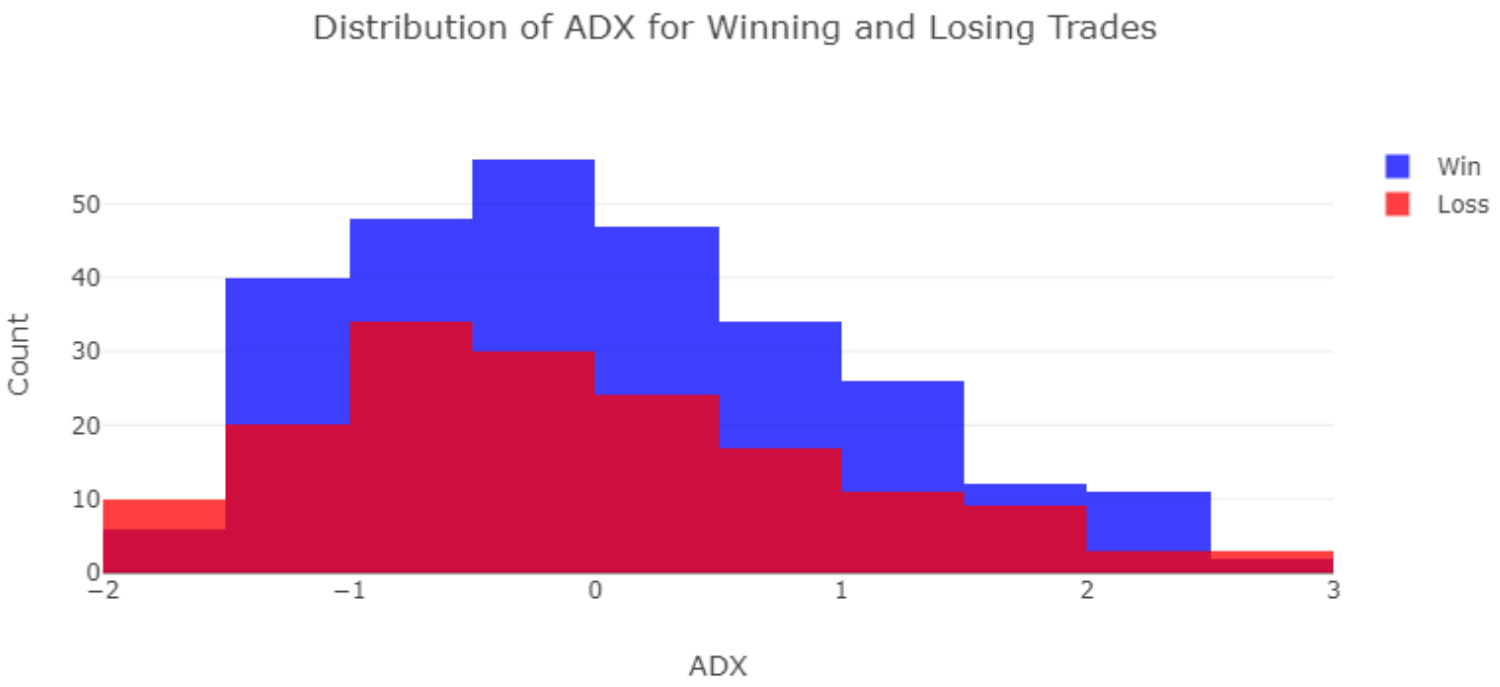
Feature Importance Heatmap



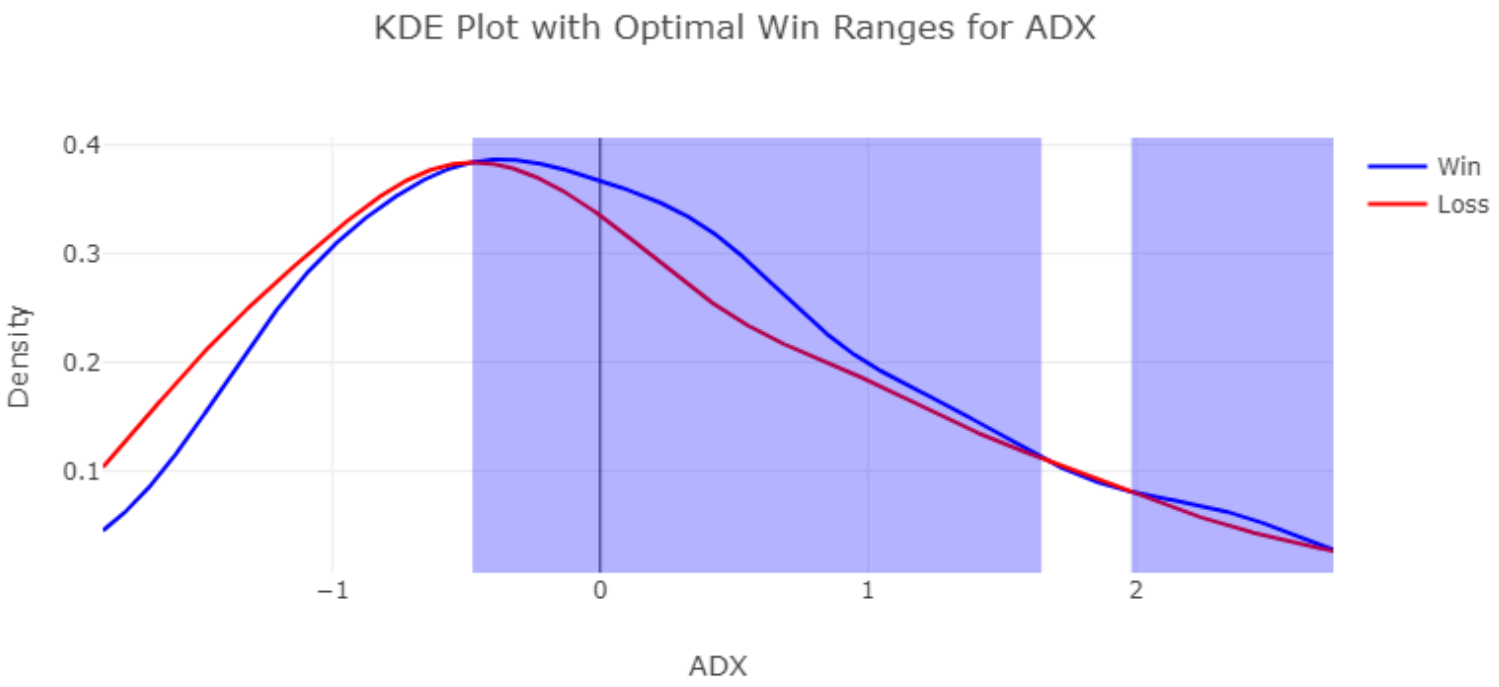
Correlation Matrix of Top Indicators



Distribution of ADX for Winning and Losing Trades



KDE Plot with Optimal Win Ranges for ADX



Mean Indicator Values for Losses