Classification Report precision recall f1-score support 0.73 0.26 0.67 0.35 0.81 0.20 59 30 0 1 accuracy macro avg weighted avg 0.61 89 0.49 89 0.51 0.51 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 CPS5_binary LE	0 1					

Op	otimal Win Ranges Summary for Short Trade feature trade_type optimal_win_ra	S	mal win range and
	reature trade_type_optimal_win_ra	ange_start opti	mai_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 ŠE	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	I_REG_INTERCEPT_bˈinaryˈ	_ 0	' 1		
1 V	WAP_CLOUD_LOW_binary	0	1		
2 V	WAP_CLOUD_HIGH_binary	0	1		
3 B	OLLI_500_LOWER_binary	0	1		
4	1000_SMA_binary	0	1		
5	VWAP_L1_binary	0	1		
6 I	BOLLI_500_MID_binary	0	1		
7	VWAP_L2_binary	0	1		
8 B	OLLI_500_UPPER_binary	0	1		
9	CPS5_binary	0	1		

```
Loss Mitigation Analysis
                    count
                            mean
                                        std min 25% 50% 75% max
                        282.0 0.531915 0.499867 0.0 0.0 1.0 1.0 1.0
1000 SMA_binary
144 SMA binary
                             282.0 0.531915 0.499867 0.0 0.0 1.0 1.0 1.0
LIN_REG_INTERCEPT_binary
                                     282.0 0.531915 0.499867 0.0 0.0 1.0 1.0 1.0
VWAP_CLOUD_HIGH_binary 282.0 0.163121 0.370132 0.0 0.0 0.0 1.0 VWAP_CLOUD_LOW_binary 282.0 0.804965 0.396932 0.0 1.0 1.0 1.0
VOLUME_DOWN_binary
                                 CP__S1_binary
                            282.0 0.592199 0.492300 0.0 0.0 1.0 1.0 1.0
                           282.0 0.535461 0.499628 0.0 0.0 1.0 1.0 1.0
BOLLI_500_MID_binary
BOLLI_500_UPPER_binary 282.0 0.386525 0.487819 0.0 0.0 0.0 1.0 1.0

      CP__R5_binary
      282.0
      0.024823
      0.155861
      0.0
      0.0
      0.0
      0.0
      1.0

      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

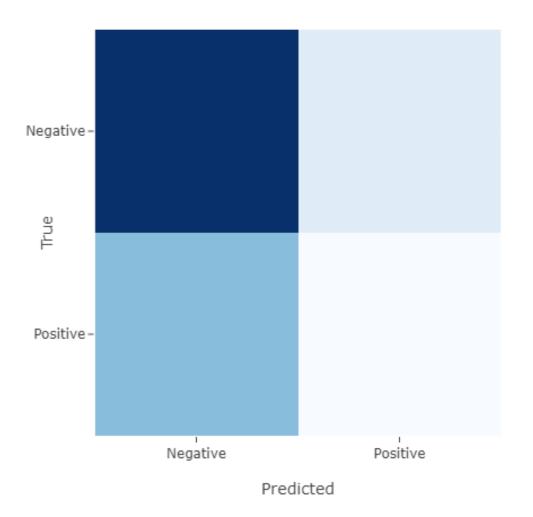
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      0.234043
      0.424152
      0.0
      0.0
      0.0
      0.0
      1.0

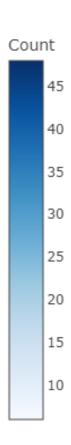
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      282.0
      1.000000
      0.000000
      1.0
      1.0
      1.0
      1.0

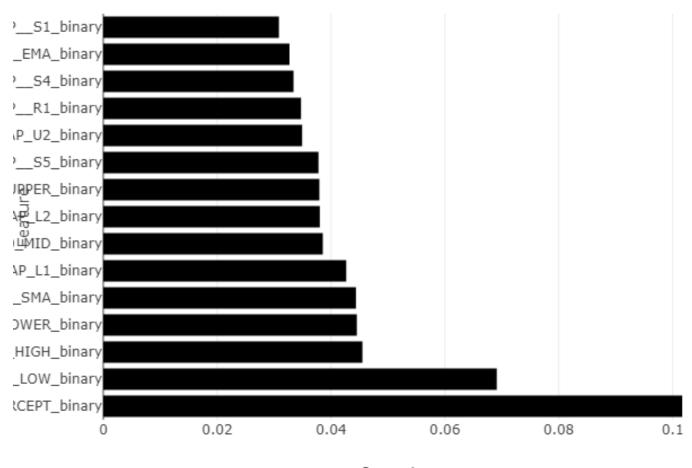
      CHAIKIN_binary
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      0.000000
      0.000000
      0.0
      0.0
      0.0
      0.0
      0.0
      0.0

      VOLUME_UP_binary
      282.0
      0.000000
      0.000000
      0.0
      0.0
      0.0
      0.0
      0.0
      0.0
      0.0
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      0.0
      0.0
      0.0
      0.0
      0.0
      0.0
      0.0
      0.0
      0.
                                   282.0 0.705674 0.456549 0.0 0.0 1.0 1.0 1.0
```

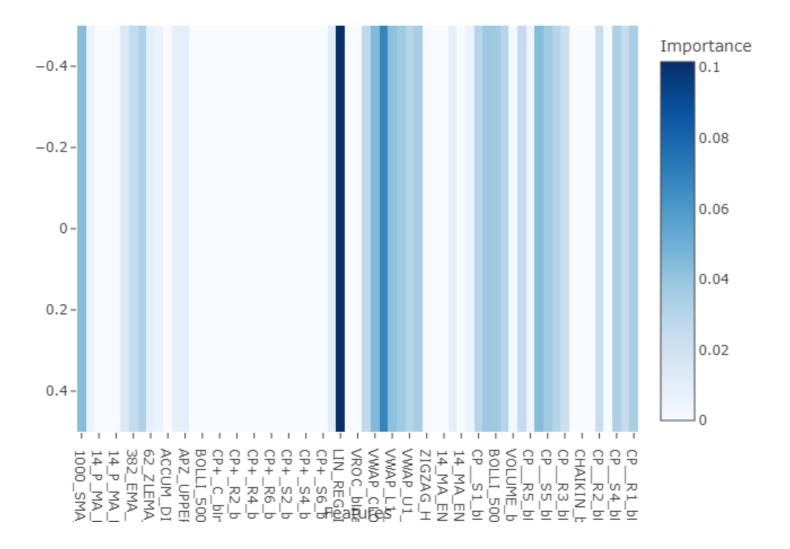
Loss Mitigation Analysis CP__S3_binary CP__R1_binary

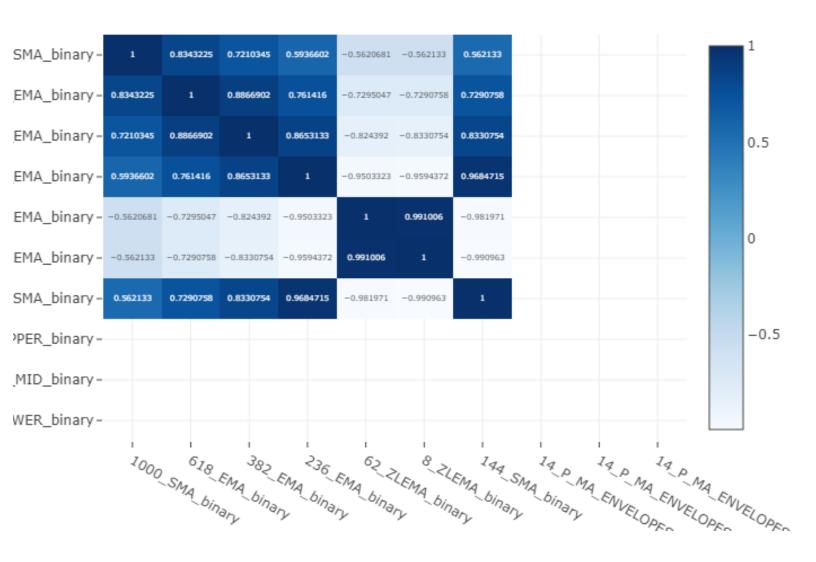




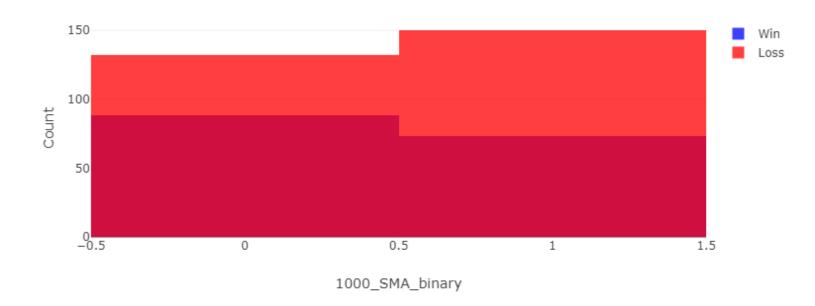


Importance

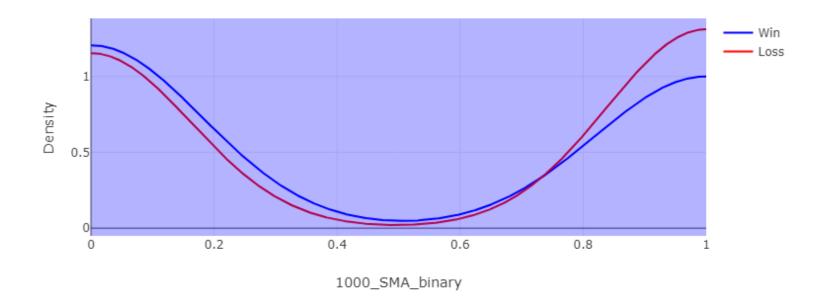




Distribution of 1000_SMA_binary for Winning and Losing Trades



KDE Plot with Optimal Win Ranges for 1000_SMA_binary



Mean Indicator Values for Losses

