Esperimento BTC Day (Only long):
Target model update: 1e-1
Model: 35 neurons single layer
Memory-Window Length: 10000-1
Train length: 1100 Days
Validation length: 110 days
Test lenght: 110 Days
Starting period: 2017-10-26
Other changes: Does only Long actions

# FULL ENSEMBLE

## Valid

| Iteration | Reward% | #Wins | #Losses | Dollars | Coverage | Accuracy |
|---|---|---|---|---|---|---|
| 0 | 0.07 | 3 | 0 | 2853.62 | 0.02 | 1.0 |
| 1 | -0.02 | 2 | 3 | -907.42 | 0.04 | 0.4 |
| 2 | -0.09 | 5 | 4 | -3889.66 | 0.07 | 0.56 |
| 3 | 0.16 | 9 | 4 | 3170.0 | 0.1 | 0.69 |
| 4 | 0.0 | 5 | 7 | 32.34 | 0.09 | 0.42 |
| 5 | -0.12 | 4 | 9 | -3292.61 | 0.1 | 0.31 |
| 6 | -0.0 | 7 | 6 | -785.0 | 0.1 | 0.54 |
| sum | -0.0 | 35 | 33 | -2818.73 | 0.07 | 0.51 |

## Test

| Iteration | Reward% | #Wins | #Losses | Dollars | Coverage | Accuracy |
|---|---|---|---|---|---|---|
| 0 | -0.02 | 8 | 8 | -1907.34 | 0.12 | 0.5 |
| 1 | -0.05 | 1 | 3 | -2093.06 | 0.03 | 0.25 |
| 2 | 0.1 | 5 | 0 | 1935.33 | 0.04 | 1.0 |
| 3 | 0.08 | 12 | 10 | 1845.55 | 0.17 | 0.55 |
| 4 | 0.01 | 8 | 10 | 226.87 | 0.14 | 0.44 |
| 5 | 0.05 | 5 | 3 | 1626.93 | 0.06 | 0.62 |
| 6 | 0.07 | 11 | 6 | 2532.36 | 0.13 | 0.65 |
| sum | 0.03 | 50 | 40 | 4166.64 | 0.1 | 0.56 |

# 90% ENSEMBLE

## Valid

| Iteration | Reward% | #Wins | #Losses | Dollars | Coverage | Accuracy |
|---|---|---|---|---|---|---|
| 0 | 0.35 | 16 | 9 | 15503.75 | 0.19 | 0.64 |
| 1 | -0.35 | 9 | 18 | -18241.23 | 0.21 | 0.33 |
| 2 | -0.28 | 11 | 18 | -10105.99 | 0.22 | 0.38 |
| 3 | 0.08 | 18 | 19 | 410.41 | 0.28 | 0.49 |
| 4 | 0.01 | 17 | 22 | 224.98 | 0.3 | 0.44 |
| 5 | -0.03 | 17 | 21 | -912.92 | 0.29 | 0.45 |
| 6 | 0.06 | 18 | 16 | 1240.5 | 0.26 | 0.53 |
| sum | -0.01 | 106 | 123 | -11880.5 | 0.25 | 0.46 |

## Test

| Iteration | Reward% | #Wins | #Losses | Dollars | Coverage | Accuracy |
|---|---|---|---|---|---|---|
| 0 | 0.09 | 22 | 20 | 717.3 | 0.32 | 0.52 |
| 1 | 0.06 | 17 | 14 | -1605.84 | 0.24 | 0.55 |
| 2 | 0.07 | 13 | 10 | 1268.83 | 0.18 | 0.57 |
| 3 | 0.18 | 29 | 28 | 4021.78 | 0.44 | 0.51 |
| 4 | 0.07 | 22 | 23 | 1794.19 | 0.35 | 0.49 |
| 5 | 0.1 | 17 | 10 | 3257.31 | 0.21 | 0.63 |
| 6 | 0.16 | 29 | 19 | 8411.95 | 0.37 | 0.6 |
| sum | 0.11 | 149 | 124 | 17865.52 | 0.3 | 0.55 |

# 80% ENSEMBLE

## Valid

| Iteration | Reward% | #Wins | #Losses | Dollars | Coverage | Accuracy |
|---|---|---|---|---|---|---|
| 0 | 0.39 | 20 | 14 | 16118.04 | 0.26 | 0.59 |
| 1 | -0.43 | 12 | 25 | -21707.26 | 0.28 | 0.32 |
| 2 | -0.16 | 16 | 20 | -7667.76 | 0.28 | 0.44 |
| 3 | 0.04 | 18 | 22 | -238.11 | 0.31 | 0.45 |
| 4 | -0.0 | 19 | 24 | -35.58 | 0.33 | 0.44 |
| 5 | 0.0 | 21 | 25 | -85.51 | 0.35 | 0.46 |
| 6 | 0.01 | 20 | 24 | -194.51 | 0.34 | 0.45 |
| sum | -0.01 | 126 | 154 | -13810.69 | 0.31 | 0.45 |

## Test

| Iteration | Reward% | #Wins | #Losses | Dollars | Coverage | Accuracy |
|---|---|---|---|---|---|---|
| 0 | -0.1 | 23 | 27 | -7861.6 | 0.38 | 0.46 |
| 1 | -0.02 | 17 | 17 | -4030.47 | 0.26 | 0.5 |
| 2 | 0.08 | 18 | 17 | 1435.32 | 0.27 | 0.51 |
| 3 | 0.25 | 31 | 29 | 5789.05 | 0.46 | 0.52 |
| 4 | 0.13 | 26 | 27 | 3420.61 | 0.41 | 0.49 |
| 5 | 0.23 | 27 | 15 | 7858.9 | 0.32 | 0.64 |
| 6 | 0.19 | 32 | 23 | 10507.44 | 0.42 | 0.58 |
| sum | 0.11 | 174 | 155 | 17119.25 | 0.36 | 0.53 |

# 70% ENSEMBLE

## Valid

| Iteration | Reward% | #Wins | #Losses | Dollars | Coverage | Accuracy |
|---|---|---|---|---|---|---|
| 0 | 0.46 | 23 | 16 | 19263.62 | 0.3 | 0.59 |
| 1 | -0.21 | 18 | 26 | -12543.48 | 0.34 | 0.41 |
| 2 | -0.09 | 22 | 23 | -5596.25 | 0.35 | 0.49 |
| 3 | 0.07 | 21 | 25 | 349.78 | 0.35 | 0.46 |
| 4 | -0.04 | 21 | 26 | -2610.83 | 0.36 | 0.45 |
| 5 | -0.01 | 23 | 27 | -318.9 | 0.38 | 0.46 |
| 6 | 0.0 | 23 | 26 | -657.51 | 0.38 | 0.47 |
| sum | 0.05 | 151 | 169 | -2113.57 | 0.35 | 0.47 |

## Test

| Iteration | Reward% | #Wins | #Losses | Dollars | Coverage | Accuracy |
|---|---|---|---|---|---|---|
| 0 | -0.1 | 23 | 27 | -7861.6 | 0.38 | 0.46 |
| 1 | -0.12 | 17 | 21 | -6940.18 | 0.29 | 0.45 |
| 2 | 0.1 | 20 | 18 | 1774.08 | 0.29 | 0.53 |
| 3 | 0.27 | 32 | 30 | 6208.42 | 0.48 | 0.52 |
| 4 | 0.13 | 29 | 30 | 3289.0 | 0.45 | 0.49 |
| 5 | 0.22 | 27 | 18 | 7630.92 | 0.35 | 0.6 |
| 6 | 0.2 | 33 | 24 | 11151.48 | 0.44 | 0.58 |
| sum | 0.1 | 181 | 168 | 15252.12 | 0.38 | 0.52 |

# 60% ENSEMBLE

## Valid

| Iteration | Reward% | #Wins | #Losses | Dollars | Coverage | Accuracy |
|---|---|---|---|---|---|---|
| 0 | 0.47 | 24 | 16 | 19917.77 | 0.31 | 0.6 |
| 1 | -0.32 | 19 | 28 | -19864.75 | 0.36 | 0.4 |
| 2 | -0.1 | 22 | 24 | -5987.29 | 0.35 | 0.48 |
| 3 | 0.07 | 21 | 26 | 202.23 | 0.36 | 0.45 |
| 4 | -0.04 | 21 | 26 | -2610.83 | 0.36 | 0.45 |
| 5 | -0.04 | 26 | 29 | -1522.73 | 0.42 | 0.47 |
| 6 | -0.0 | 23 | 27 | -679.99 | 0.38 | 0.46 |
| sum | 0.03 | 156 | 176 | -10545.59 | 0.36 | 0.47 |

## Test

| Iteration | Reward% | #Wins | #Losses | Dollars | Coverage | Accuracy |
|---|---|---|---|---|---|---|
| 0 | -0.08 | 25 | 29 | -7165.1 | 0.42 | 0.46 |
| 1 | -0.09 | 19 | 23 | -6559.9 | 0.32 | 0.45 |
| 2 | 0.16 | 22 | 21 | 3061.67 | 0.33 | 0.51 |
| 3 | 0.26 | 33 | 33 | 5879.64 | 0.51 | 0.5 |
| 4 | 0.18 | 31 | 31 | 4676.25 | 0.48 | 0.5 |
| 5 | 0.25 | 28 | 21 | 8422.02 | 0.38 | 0.57 |
| 6 | 0.24 | 35 | 25 | 13543.61 | 0.46 | 0.58 |
| sum | 0.13 | 193 | 183 | 21858.19 | 0.41 | 0.51 |