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	0.0	9	10	4326.04	0.15	0.47
1	-0.08	4	5	-4525.56	0.07	0.44
2	-0.07	3	5	-2078.52	0.06	0.38
3	-0.07	7	12	-2559.27	0.15	0.37
4	0.09	6	6	2025.14	0.09	0.5
5	-0.12	4	5	-2197.45	0.07	0.44
6	0.02	5	4	517.95	0.07	0.56
sum	-0.03	38	47	-4491.67	0.09	0.45

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.02	0	2	-803.36	0.02	0.0
1	-0.1	5	5	-4677.64	0.08	0.5
2	-0.04	4	8	-799.38	0.09	0.33
3	0.1	8	8	2209.22	0.12	0.5
4	-0.01	7	9	280.49	0.12	0.44
5	0.09	5	4	3060.05	0.07	0.56
6	-0.03	10	14	-2801.84	0.18	0.42
sum	-0.01	39	50	-3532.46	0.1	0.44

90% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.09	23	20	9220.66	0.33	0.53
1	-0.04	21	22	-1223.89	0.33	0.49
2	-0.12	13	13	-2609.1	0.2	0.5
3	0.14	21	19	1523.62	0.31	0.53
4	0.2	18	20	4767.99	0.29	0.47
5	-0.18	14	23	-3462.69	0.28	0.38
6	-0.06	14	15	-2582.08	0.22	0.48
sum	0.0	124	132	5634.51	0.28	0.48

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.2	10	16	-12695.19	0.2	0.38
1	-0.01	16	16	-258.24	0.25	0.5
2	-0.05	11	16	-880.96	0.21	0.41
3	0.11	19	19	917.59	0.29	0.5
4	-0.04	23	24	-110.22	0.36	0.49
5	0.04	12	16	1423.49	0.22	0.43
6	0.16	24	19	7267.46	0.33	0.56
sum	0.01	115	126	-4336.07	0.26	0.48

80% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.06	25	23	8580.24	0.37	0.52
1	-0.01	23	24	72.01	0.36	0.49
2	-0.1	21	18	-2200.66	0.3	0.54
3	0.2	23	20	2741.01	0.33	0.53
4	0.1	21	27	744.99	0.37	0.44
5	-0.19	17	28	-3796.16	0.35	0.38
6	-0.1	15	20	-3963.44	0.27	0.43
sum	-0.01	145	160	2177.99	0.34	0.48

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.23	16	20	-15411.67	0.28	0.44
1	-0.28	21	27	-9170.76	0.37	0.44
2	0.15	18	20	1776.26	0.29	0.47
3	0.13	25	24	1213.6	0.38	0.51
4	-0.02	26	28	586.78	0.42	0.48
5	0.07	15	20	2412.95	0.27	0.43
6	0.23	27	22	12108.84	0.38	0.55
sum	0.01	148	161	-6484.0	0.34	0.48

70% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.02	26	25	6514.07	0.39	0.51
1	-0.05	24	26	-2389.99	0.38	0.48
2	-0.07	23	20	-1356.9	0.33	0.53
3	0.24	27	20	3504.07	0.36	0.57
4	0.09	23	29	595.66	0.4	0.44
5	-0.21	19	30	-4249.39	0.38	0.39
6	-0.1	18	23	-4158.86	0.32	0.44
sum	-0.02	160	173	-1541.34	0.37	0.48

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.2	18	20	-14133.15	0.29	0.47
1	-0.31	24	31	-10307.31	0.42	0.44
2	0.24	22	22	3525.42	0.34	0.5
3	0.17	28	27	2076.96	0.42	0.51
4	-0.04	28	30	68.71	0.45	0.48
5	0.09	18	21	2945.6	0.3	0.46
6	0.22	27	23	11267.8	0.38	0.54
sum	0.02	165	174	-4555.97	0.37	0.49

60% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.07	27	25	8930.76	0.4	0.52
1	0.13	28	26	5163.63	0.42	0.52
2	-0.23	24	25	-5942.97	0.38	0.49
3	0.19	29	20	3650.56	0.38	0.59
4	0.09	23	29	595.66	0.4	0.44
5	-0.23	20	31	-4629.6	0.39	0.39
6	-0.07	22	24	-3204.32	0.35	0.48
sum	-0.0	173	180	4563.72	0.39	0.49

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.29	19	22	-16655.29	0.32	0.46
1	-0.29	26	32	-9980.54	0.45	0.45
2	0.24	23	23	3558.14	0.35	0.5
3	0.18	29	27	2373.69	0.43	0.52
4	0.0	31	30	1113.07	0.47	0.51
5	0.13	19	22	4341.94	0.32	0.46
6	0.27	30	24	14411.79	0.42	0.56
sum	0.03	177	180	-837.2	0.39	0.5