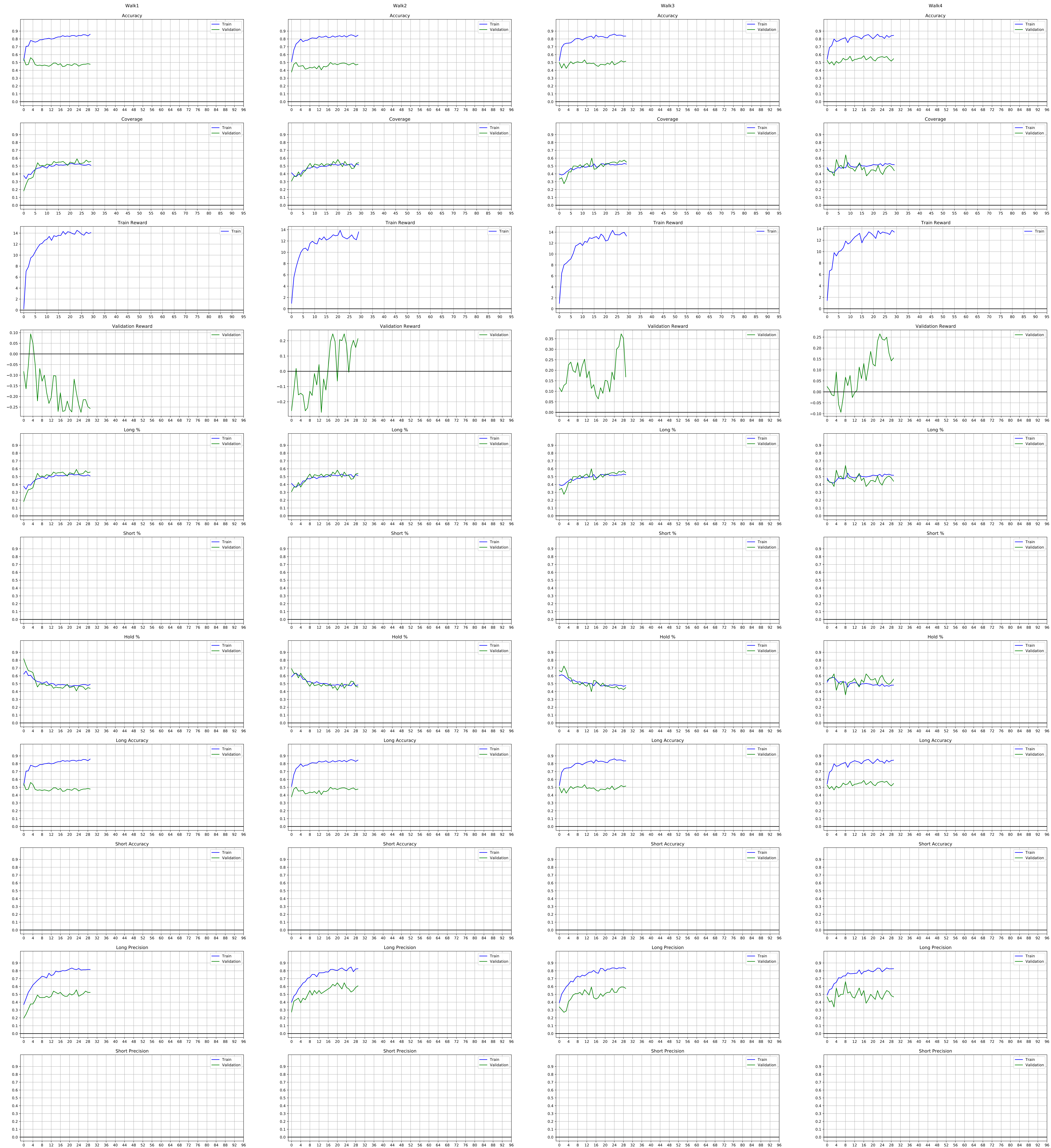


Esperimento DAX Day (Only long):
Target model update: 1e-1
Model: 35 neurons single layer
Memory-Window Length: 10000-1
Train length: 5 Years
Validation length: 6 Months
Test lenght: 6 Months
Starting period: 2010-01-01
Other changes: Does only Long actions



FULL ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.03	3	3	-9877.5	0.08	0.5
1	-0.01	2	3	-3647.5	0.07	0.4
2	0.15	4	2	46302.0	0.08	0.67
3	-0.09	4	7	-45020.0	0.15	0.36
sum	0.02	13	15	-12243.0	0.1	0.46

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.02	1	4	-7806.5	0.07	0.2
1	0.1	2	1	29554.5	0.04	0.67
2	-0.11	4	6	-52725.5	0.14	0.4
3	-0.1	10	10	-64348.0	0.28	0.5
sum	-0.13	17	21	-95325.5	0.13	0.45

90% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.12	11	11	46002.5	0.31	0.5
1	0.07	9	6	29307.5	0.21	0.6
2	0.39	12	6	115229.5	0.25	0.67
3	-0.1	10	12	-47905.0	0.31	0.45
sum	0.49	42	35	142634.5	0.27	0.55

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.02	11	14	-9258.0	0.35	0.44
1	0.3	7	6	94296.5	0.18	0.54
2	-0.11	10	15	-54986.0	0.35	0.4
3	-0.01	19	13	-14148.0	0.44	0.59
sum	0.16	47	48	15904.5	0.33	0.49

80% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.17	13	11	63393.0	0.33	0.54
1	0.03	10	8	11850.0	0.25	0.56
2	0.54	19	9	173640.5	0.39	0.68
3	-0.05	13	13	-26289.5	0.36	0.5
sum	0.7	55	41	222594.0	0.33	0.57

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.05	14	14	18234.0	0.39	0.5
1	0.42	11	8	138520.5	0.26	0.58
2	0.03	15	15	12773.5	0.42	0.5
3	-0.01	20	15	-11780.5	0.49	0.57
sum	0.5	60	52	157747.5	0.39	0.54

70% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.11	14	12	36861.0	0.36	0.54
1	-0.03	10	11	-20384.0	0.29	0.48
2	0.56	21	9	179344.0	0.42	0.7
3	-0.02	14	13	-12550.0	0.38	0.52
sum	0.61	59	45	183271.0	0.36	0.57

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.13	17	15	50680.5	0.44	0.53
1	0.36	11	9	117289.5	0.28	0.55
2	0.03	15	15	12773.5	0.42	0.5
3	0.0	21	15	-4630.0	0.5	0.58
sum	0.53	64	54	176113.5	0.41	0.54

60% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.11	14	12	36861.0	0.36	0.54
1	0.01	11	11	2551.5	0.31	0.5
2	0.56	21	9	179344.0	0.42	0.7
3	-0.02	16	14	-11406.5	0.42	0.53
sum	0.66	62	46	207350.0	0.38	0.57

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.13	17	15	50680.5	0.44	0.53
1	0.52	14	9	166357.0	0.32	0.61
2	0.04	16	15	16210.0	0.43	0.52
3	-0.02	21	16	-18608.0	0.51	0.57
sum	0.67	68	55	214639.5	0.43	0.55