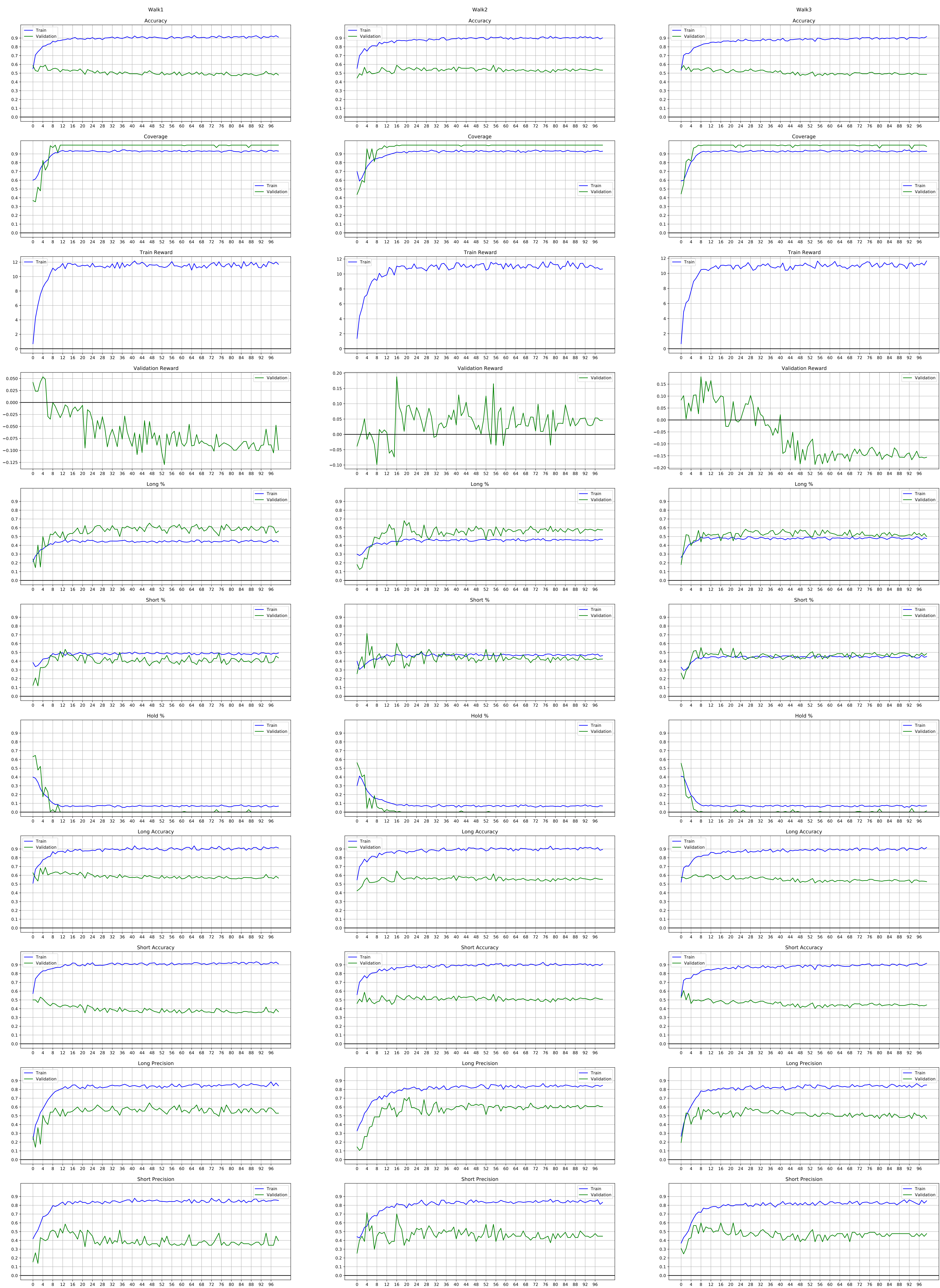


Esperimento DAX Day (Only long):  
Target model update: 1e-1  
Model: 35 neurons single layer  
Memory-Window Length: 10000-1  
Train length: 5 Years  
Validation length: 6 Months  
Test lenght: 6 Months  
Starting period: 2010-01-01  
Other changes: Does only Long actions



# FULL ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.01	5	7	-2825.0	0.1	0.42
1	-0.0	3	3	-200.0	0.05	0.5
2	-0.03	10	12	-10050.0	0.18	0.45
sum	-0.04	18	22	-13075.0	0.11	0.45

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.01	4	2	-3175.0	0.05	0.67
1	0.01	9	11	3600.0	0.16	0.45
2	-0.0	6	3	-650.0	0.07	0.67
sum	0.0	19	16	-225.0	0.09	0.54

90% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.03	51	44	-6150.0	0.77	0.54
1	0.02	39	36	7325.0	0.61	0.52
2	-0.01	44	46	-4000.0	0.73	0.49
sum	-0.01	134	126	-2825.0	0.7	0.52

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.1	56	40	26725.0	0.77	0.58
1	0.13	46	35	40350.0	0.65	0.57
2	-0.05	40	43	-14950.0	0.66	0.48
sum	0.17	142	118	52125.0	0.7	0.55

80% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.03	54	50	-8350.0	0.85	0.52
1	0.03	47	46	9800.0	0.76	0.51
2	-0.11	48	56	-37575.0	0.84	0.46
sum	-0.12	149	152	-36125.0	0.81	0.5

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.1	64	46	27600.0	0.89	0.58
1	0.19	61	43	61250.0	0.83	0.59
2	-0.07	49	53	-21700.0	0.82	0.48
sum	0.22	174	142	67150.0	0.84	0.55

70% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.06	54	54	-14575.0	0.88	0.5
1	0.04	53	48	12950.0	0.82	0.52
2	-0.1	52	59	-33925.0	0.9	0.47
sum	-0.12	159	161	-35550.0	0.86	0.5

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.1	65	47	29175.0	0.9	0.58
1	0.18	65	48	57625.0	0.9	0.58
2	-0.1	51	59	-31150.0	0.88	0.46
sum	0.19	181	154	55650.0	0.9	0.54

60% ENSEMBLE

Valid

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.06	57	59	-14075.0	0.94	0.49
1	0.04	56	53	12150.0	0.89	0.51
2	-0.13	54	62	-43625.0	0.94	0.47
sum	-0.15	167	174	-45550.0	0.92	0.49

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.11	69	49	29825.0	0.95	0.58
1	0.17	67	53	55075.0	0.96	0.56
2	-0.09	54	63	-30875.0	0.94	0.46
sum	0.18	190	165	54025.0	0.95	0.54