



FULL ENSEMBLE

Valid

Test

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
sum	-0.01	8	10	-3025.0	0.07	0.44

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
sum	0.0	13	13	425.0	0.1	0.5

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
sum	-0.01	90	80	1175.0	0.69	0.53

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
sum	0.22	102	75	67075.0	0.71	0.58

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
sum	-0.0	101	96	1450.0	0.8	0.51

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
sum	0.29	125	89	88850.0	0.86	0.58

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
sum	-0.02	107	102	-1625.0	0.85	0.51

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
sum	0.28	130	95	86800.0	0.9	0.58

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
sum	-0.02	113	112	-1925.0	0.91	0.5

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
sum	0.28	136	102	84900.0	0.96	0.57