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	-0.13	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	-0.13	4	9	-3292.61	0.1	0.31
6	-0.03	7	6	-785.0	0.1	0.54
sum	-0.01	35	33	-2818.73	0.07	0.51

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.04	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	0.05	11	6	2532.36	0.13	0.65
sum	0.02	50	40	4166.64	0.1	0.56

90% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.31	16	9	15503.75	0.19	0.64
1	-0.43	9	18	-18241.23	0.21	0.33
2	-0.35	11	18	-10105.99	0.22	0.38
3	0.02	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	0.04	18	16	1240.5	0.26	0.53
sum	-0.05	106	123	-11880.5	0.25	0.46

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.02	22	20	717.3	0.32	0.52
1	-0.05	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	0.14	29	19	8411.95	0.37	0.6
sum	0.08	149	124	17865.52	0.3	0.55

80% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.32	20	14	16118.04	0.26	0.59
1	-0.51	12	25	-21707.26	0.28	0.32
2	-0.26	16	20	-7667.76	0.28	0.44
3	-0.01	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	-0.06	126	154	-13810.69	0.31	0.45

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.18	23	27	-7861.6	0.38	0.46
1	-0.14	17	17	-4030.47	0.26	0.5
2	0.07	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	0.17	32	23	10507.44	0.42	0.58
sum	0.07	174	155	17119.25	0.36	0.53

70% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.39	23	16	19263.62	0.3	0.59
1	-0.29	18	26	-12543.48	0.34	0.41
2	-0.19	22	23	-5596.25	0.35	0.49
3	0.02	21	25	349.78	0.35	0.46
4	-0.11	21	26	-2610.83	0.36	0.45
5	-0.01	23	27	-318.9	0.38	0.46
6	-0.02	23	26	-657.51	0.38	0.47
sum	-0.01	151	169	-2113.57	0.35	0.47

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.18	23	27	-7861.6	0.38	0.46
1	-0.24	17	21	-6940.18	0.29	0.45
2	0.09	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	0.18	33	24	11151.48	0.44	0.58
sum	0.06	181	168	15252.12	0.38	0.52

60% ENSEMBLE

Valid

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	0.4	24	16	19917.77	0.31	0.6
1	-0.46	19	28	-19864.75	0.36	0.4
2	-0.2	22	24	-5987.29	0.35	0.48
3	0.01	21	26	202.23	0.36	0.45
4	-0.11	21	26	-2610.83	0.36	0.45
5	-0.06	26	29	-1522.73	0.42	0.47
6	-0.02	23	27	-679.99	0.38	0.46
sum	-0.05	156	176	-10545.59	0.36	0.47

Test

Iteration	Reward%	#Wins	#Losses	Dollars	Coverage	Accuracy
0	-0.17	25	29	-7165.1	0.42	0.46
1	-0.22	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	0.22	35	25	13543.61	0.46	0.58
sum	0.09	193	183	21858.19	0.41	0.51