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	-0.03	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
4	-0.14	7	6	-85910.5	0.18	0.54
5	0.11	5	3	93294.5	0.11	0.62
6	-0.03	0	3	-61764.5	0.04	0.0
7	-0.03	2	4	-72140.5	0.08	0.33
8	-0.12	0	3	-206075.0	0.04	0.0
9	0.14	7	4	311796.5	0.15	0.64
sum	-0.05	34	38	-33042.5	0.1	0.47

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
4	-0.04	2	4	-36622.5	0.08	0.33
5	0.11	7	4	161233.5	0.15	0.64
6	-0.03	3	6	-90360.0	0.12	0.33
7	0.02	2	3	18644.0	0.07	0.4
8	0.14	5	0	323559.5	0.07	1.0
9	0.08	3	3	236226.5	0.08	0.5
sum	0.16	39	41	517355.5	0.11	0.49

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
4	-0.09	13	10	-57258.5	0.32	0.57
5	0.19	13	8	111184.0	0.29	0.62
6	-0.05	6	12	-255010.5	0.25	0.33
7	-0.08	8	12	-240868.5	0.28	0.4
8	-0.01	8	8	-38855.5	0.22	0.5
9	0.16	14	13	319202.5	0.38	0.52
sum	0.6	104	98	-18972.0	0.28	0.51

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
4	0.01	9	7	-19559.5	0.22	0.56
5	-0.07	13	14	-176945.5	0.38	0.48
6	-0.06	9	12	-195879.0	0.29	0.43
7	0.08	8	8	80163.5	0.22	0.5
8	0.2	12	10	413717.5	0.31	0.55
9	0.02	11	13	22567.5	0.33	0.46
sum	0.34	109	112	139969.0	0.31	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
4	-0.05	18	12	-32627.0	0.42	0.6
5	0.21	15	9	128272.5	0.33	0.62
6	-0.02	10	15	-139788.0	0.35	0.4
7	-0.11	9	13	-322207.5	0.31	0.41
8	0.04	10	10	41209.5	0.28	0.5
9	0.18	17	14	372358.0	0.43	0.55
sum	0.94	134	114	269811.5	0.34	0.54

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
4	0.1	14	7	42894.5	0.29	0.67
5	0.02	15	16	-19750.0	0.43	0.48
6	-0.1	12	16	-303449.5	0.39	0.43
7	0.05	11	10	29906.0	0.29	0.52
8	0.24	13	10	479662.0	0.32	0.57
9	0.12	15	15	314075.0	0.42	0.5
sum	0.91	140	126	701085.5	0.37	0.53

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
4	-0.08	18	13	-54115.5	0.43	0.58
5	0.24	16	9	157288.5	0.35	0.64
6	-0.04	10	16	-176910.5	0.36	0.38
7	-0.11	9	13	-322207.5	0.31	0.41
8	0.11	12	11	143552.5	0.32	0.52
9	0.09	17	15	161051.5	0.44	0.53
sum	0.81	141	122	91930.0	0.37	0.54

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
4	0.09	15	10	31388.0	0.35	0.6
5	0.12	16	16	146361.5	0.44	0.5
6	-0.1	12	16	-303449.5	0.39	0.43
7	0.05	12	10	35728.0	0.31	0.55
8	0.24	14	12	496616.5	0.36	0.54
9	0.03	17	18	69887.0	0.49	0.49
sum	0.96	150	136	652645.0	0.4	0.52

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
4	-0.09	18	15	-58413.0	0.46	0.55
5	0.24	17	10	155174.5	0.38	0.63
6	-0.01	12	17	-81291.0	0.4	0.41
7	-0.11	9	13	-322207.5	0.31	0.41
8	0.06	12	13	67375.0	0.35	0.48
9	0.0	18	17	-68224.5	0.49	0.51
sum	0.76	148	131	-100236.5	0.39	0.53

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
4	0.11	16	11	55543.0	0.38	0.59
5	0.2	17	16	364031.0	0.46	0.52
6	-0.07	13	16	-210558.5	0.4	0.45
7	0.11	13	11	122434.0	0.33	0.54
8	0.2	15	13	406363.5	0.39	0.54
9	0.03	17	18	69887.0	0.49	0.49
sum	1.26	159	140	1022339.5	0.42	0.53