

In this section, we evaluate the performance of the trading signals generated by our particle filter when applied to EUR/USD exchange rates (For the month of Nov 2019). Figure X shows the profit and loss generated by a trading strategy employing the generic RBPF with  $N = 1000$  particles and hyperparameters described in ??.

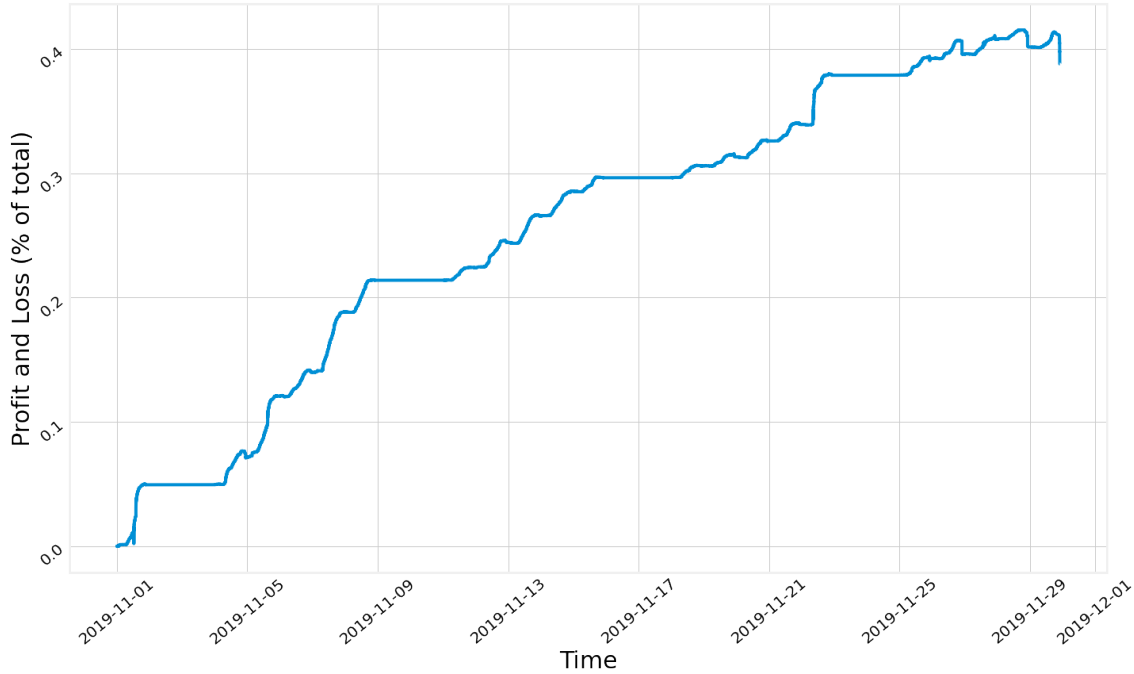


Figure 1: Profit and Loss (PnL) in terms of % of the total fund

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