============Start Ensemble Strategy============

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======Model training from: 20090000 to 20151002.0

======A2C Training========

Training time (A2C): 0.61627649863561 minutes

======A2C Validation from: 20151002.0 to 20160104.0

A2C Sharpe Ratio: 0.07825139764367485

======PPO Training========

Training time (PPO): 2.0639704426129657 minutes

======PPO Validation from: 20151002.0 to 20160104.0

PPO Sharpe Ratio: 0.13282726223049043

======DDPG Training========

Training time (DDPG): 0.47625008821487425 minutes

======DDPG Validation from: 20151002.0 to 20160104.0

======Trading from: 20160104.0 to 20160405.0

previous\_total\_asset:1000000

end\_total\_asset:1031076.3055014452

total\_reward:31076.305501445197

total\_cost: 998.9519008984377

total trades: 62

Sharpe: 0.34376904421106447

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======Model training from: 20090000 to 20160104.0

======A2C Training========

Training time (A2C): 0.6235596895217895 minutes

======A2C Validation from: 20160104.0 to 20160405.0

A2C Sharpe Ratio: 0.31197485450823687

======PPO Training========

Training time (PPO): 2.1042431632677716 minutes

======PPO Validation from: 20160104.0 to 20160405.0

PPO Sharpe Ratio: 0.34376905023582127

======DDPG Training========

Training time (DDPG): 0.46964684724807737 minutes

======DDPG Validation from: 20160104.0 to 20160405.0

======Trading from: 20160405.0 to 20160705.0

previous\_total\_asset:1031076.3055014452

end\_total\_asset:1025524.0276108203

total\_reward:-5552.277890624944

total\_cost: 0.0

total trades: 62

Sharpe: -0.04275391886708495

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======Model training from: 20090000 to 20160405.0

======A2C Training========

Training time (A2C): 0.614140518506368 minutes

======A2C Validation from: 20160405.0 to 20160705.0

A2C Sharpe Ratio: -0.0653090452544101

======PPO Training========

Training time (PPO): 2.0785494089126586 minutes

======PPO Validation from: 20160405.0 to 20160705.0

PPO Sharpe Ratio: -0.0653090452544101

======DDPG Training========

Training time (DDPG): 0.4593014597892761 minutes

======DDPG Validation from: 20160405.0 to 20160705.0

======Trading from: 20160705.0 to 20161003.0

previous\_total\_asset:1025524.0276108203

end\_total\_asset:1040330.1019858203

total\_reward:14806.074375000084

total\_cost: 0.0

total trades: 62

Sharpe: 0.14376387949038352

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======Model training from: 20090000 to 20160705.0

======A2C Training========

Training time (A2C): 0.6301825046539307 minutes

======A2C Validation from: 20160705.0 to 20161003.0

A2C Sharpe Ratio: 0.15746444235778514

======PPO Training========

Training time (PPO): 2.0906269709269205 minutes

======PPO Validation from: 20160705.0 to 20161003.0

PPO Sharpe Ratio: -inf

======DDPG Training========

Training time (DDPG): 0.4690581480662028 minutes

======DDPG Validation from: 20160705.0 to 20161003.0

======Trading from: 20161003.0 to 20170103.0

previous\_total\_asset:1040330.1019858203

end\_total\_asset:1025986.717435039

total\_reward:-14343.384550781338

total\_cost: 0.0

total trades: 62

Sharpe: -0.1974222368585663

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======Model training from: 20090000 to 20161003.0

======A2C Training========

Training time (A2C): 0.6312481959660848 minutes

======A2C Validation from: 20161003.0 to 20170103.0

A2C Sharpe Ratio: -inf

======PPO Training========

Training time (PPO): 2.1282554109891256 minutes

======PPO Validation from: 20161003.0 to 20170103.0

PPO Sharpe Ratio: -inf

======DDPG Training========

Training time (DDPG): 0.48660825888315834 minutes

======DDPG Validation from: 20161003.0 to 20170103.0

======Trading from: 20170103.0 to 20170404.0

previous\_total\_asset:1025986.717435039

end\_total\_asset:1047424.6792905077

total\_reward:21437.96185546869

total\_cost: 0.0

total trades: 62

Sharpe: 0.22389761504834874

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======Model training from: 20090000 to 20170103.0

======A2C Training========

Training time (A2C): 0.6154336293538412 minutes

======A2C Validation from: 20170103.0 to 20170404.0

A2C Sharpe Ratio: -inf

======PPO Training========

Training time (PPO): 2.0721864422162373 minutes

======PPO Validation from: 20170103.0 to 20170404.0

PPO Sharpe Ratio: -inf

======DDPG Training========

Training time (DDPG): 0.47307355801264445 minutes

======DDPG Validation from: 20170103.0 to 20170404.0

======Trading from: 20170404.0 to 20170705.0

previous\_total\_asset:1047424.6792905077

end\_total\_asset:1002852.2262241015

total\_reward:-44572.45306640619

total\_cost: 0.0

total trades: 62

Sharpe: -0.4971759951251268

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======Model training from: 20090000 to 20170404.0

======A2C Training========

Training time (A2C): 0.6231848120689392 minutes

======A2C Validation from: 20170404.0 to 20170705.0

A2C Sharpe Ratio: -0.01687482414979877

======PPO Training========

Training time (PPO): 2.1023373643557233 minutes

======PPO Validation from: 20170404.0 to 20170705.0

PPO Sharpe Ratio: -0.5560059756756688

======DDPG Training========

Training time (DDPG): 0.4618630369504293 minutes

======DDPG Validation from: 20170404.0 to 20170705.0

======Trading from: 20170705.0 to 20171003.0

previous\_total\_asset:1002852.2262241015

end\_total\_asset:1000740.9456715919

total\_reward:-2111.28055250959

total\_cost: 455.3251809814453

total trades: 4

Sharpe: -0.18530256700747513

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======Model training from: 20090000 to 20170705.0

======A2C Training========

Training time (A2C): 0.637858243783315 minutes

======A2C Validation from: 20170705.0 to 20171003.0

A2C Sharpe Ratio: -0.07800118062551273

======PPO Training========

Training time (PPO): 2.0607330203056335 minutes

======PPO Validation from: 20170705.0 to 20171003.0

PPO Sharpe Ratio: -inf

======DDPG Training========

Training time (DDPG): 0.4789309422175089 minutes

======DDPG Validation from: 20170705.0 to 20171003.0

======Trading from: 20171003.0 to 20180103.0

previous\_total\_asset:1000740.9456715919

end\_total\_asset:997349.2829615921

total\_reward:-3391.6627099998295

total\_cost: 999.7227100000002

total trades: 62

Sharpe: -0.06284082581344361

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======Model training from: 20090000 to 20171003.0

======A2C Training========

Training time (A2C): 0.6395405252774556 minutes

======A2C Validation from: 20171003.0 to 20180103.0

A2C Sharpe Ratio: -0.06283324027057605

======PPO Training========

Training time (PPO): 2.1093525091807046 minutes

======PPO Validation from: 20171003.0 to 20180103.0

PPO Sharpe Ratio: -inf

======DDPG Training========

Training time (DDPG): 0.480236824353536 minutes

======DDPG Validation from: 20171003.0 to 20180103.0

======Trading from: 20180103.0 to 20180405.0

previous\_total\_asset:997349.2829615921

end\_total\_asset:996418.502961592

total\_reward:-930.7800000000279

total\_cost: 0.0

total trades: 62

Sharpe: -0.0069869116100842584

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======Model training from: 20090000 to 20180103.0

======A2C Training========

Training time (A2C): 0.6454418460528056 minutes

======A2C Validation from: 20180103.0 to 20180405.0

A2C Sharpe Ratio: -0.10815040703698914

======PPO Training========

Training time (PPO): 2.1537333647410075 minutes

======PPO Validation from: 20180103.0 to 20180405.0

PPO Sharpe Ratio: -inf

======DDPG Training========

Training time (DDPG): 0.466841189066569 minutes

======DDPG Validation from: 20180103.0 to 20180405.0

======Trading from: 20180405.0 to 20180705.0

previous\_total\_asset:996418.502961592

end\_total\_asset:1007432.7329615919

total\_reward:11014.229999999865

total\_cost: 0.0

total trades: 62

Sharpe: 0.13646320534842044

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======Model training from: 20090000 to 20180405.0

======A2C Training========

Training time (A2C): WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B912778E48>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B912778E48>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B916BD7808>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B916BD7808>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B9153E61C8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B9153E61C8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B91475B188>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B91475B188>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B91475B188>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B91475B188>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B915A4F508>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B915A4F508>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B914B3B6C8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B914B3B6C8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9104E4208>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9104E4208>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B913386888>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B913386888>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9106E6108>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9106E6108>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B9147C69C8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B9147C69C8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9106E6108>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9106E6108>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9110F2BC8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9110F2BC8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9110F2BC8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9110F2BC8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B9149C4A48>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B9149C4A48>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9149C4C88>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9149C4C88>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B910348C08>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B910348C08>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B910348C08>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B910348C08>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B916BC11C8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B916BC11C8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B910C5E7C8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B910C5E7C8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9106EC508>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9106EC508>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B910DD5F88>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B910DD5F88>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B90D0B9688>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B90D0B9688>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B91313A648>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B91313A648>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B914822FC8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B914822FC8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B911425848>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B911425848>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B914CE4088>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B914CE4088>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9132F32C8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9132F32C8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9132F32C8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9132F32C8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B914CD2708>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B914CD2708>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B914CE9F08>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B914CE9F08>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B914CE9F08>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B914CE9F08>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9180DB748>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9180DB748>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9180DB748>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9180DB748>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B9180DDE48>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B9180DDE48>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9180DDDC8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9180DDDC8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9180BFD88>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9180BFD88>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9180CF748>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B9180CF748>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B9180D0948>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B9180D0948>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B914CDFCC8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B914CDFCC8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B914CE92C8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B914CE92C8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B914CDFCC8>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B914CDFCC8>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B91316B248>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Flatten.call of <tensorflow.python.layers.core.Flatten object at 0x000001B91316B248>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B912A7E548>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B912A7E548>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B914CB8B08>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B914CB8B08>>: AttributeError: module 'gast' has no attribute 'Index'

WARNING:tensorflow:Entity <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B912607948>> could not be transformed and will be executed as-is. Please report this to the AutgoGraph team. When filing the bug, set the verbosity to 10 (on Linux, `export AUTOGRAPH\_VERBOSITY=10`) and attach the full output. Cause: converting <bound method Dense.call of <tensorflow.python.layers.core.Dense object at 0x000001B912607948>>: AttributeError: module 'gast' has no attribute 'Index'

0.6379344900449117 minutes

======A2C Validation from: 20180405.0 to 20180705.0

A2C Sharpe Ratio: -inf

======PPO Training========

Training time (PPO): 2.144020446141561 minutes

======PPO Validation from: 20180405.0 to 20180705.0

PPO Sharpe Ratio: 0.15855819548617975

======DDPG Training========

Training time (DDPG): 0.4751378099123637 minutes

======DDPG Validation from: 20180405.0 to 20180705.0

======Trading from: 20180705.0 to 20181003.0

previous\_total\_asset:1007432.7329615919

end\_total\_asset:1046835.752961592

total\_reward:39403.020000000135

total\_cost: 0.0

total trades: 62

Sharpe: 0.4049514694944279

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======Model training from: 20090000 to 20180705.0

======A2C Training========

Training time (A2C): 0.6244255741437276 minutes

======A2C Validation from: 20180705.0 to 20181003.0

A2C Sharpe Ratio: -inf

======PPO Training========

Training time (PPO): 2.1233569741249085 minutes

======PPO Validation from: 20180705.0 to 20181003.0

PPO Sharpe Ratio: 0.3666129124326535

======DDPG Training========

Training time (DDPG): 0.48652487198511757 minutes

======DDPG Validation from: 20180705.0 to 20181003.0

======Trading from: 20181003.0 to 20190104.0

previous\_total\_asset:1046835.752961592

end\_total\_asset:1113541.652961592

total\_reward:66705.8999999999

total\_cost: 0.0

total trades: 62

Sharpe: 0.5661189647390916

Ensemble Strategy took: 38.57893826564153 minutes