**Training**

Top 5 features: ['sma\_diff', 'rsi14', 'z\_Delta', 'mom3', 'rv20']

Rows: 293

LogReg L1 C=0.05 ACC=0.560 IR=0.1668

LogReg L1 C=0.1 ACC=0.500 IR=-0.0022

LogReg L1 C=0.2 ACC=0.430 IR=-0.0256

LogReg L1 C=0.5 ACC=0.470 IR=-0.0125

RF n=200 d=None ACC=0.550 IR=-0.0587

RF n=200 d=10 ACC=0.550 IR=-0.0552

RF n=400 d=None ACC=0.555 IR=-0.0429

RF n=400 d=10 ACC=0.555 IR=-0.0401

XGB ACC=0.545 IR=-0.0165

Best model: LR\_L1\_C0.05, IR=0.1668

Best model saved. Training completed.

**Trading bot**

|  |  |  |  |
| --- | --- | --- | --- |
| **risk\edge** | **0.01** | **0.02** | **0.03** |
| **10%** | Final equity = $9,957.26  Sharpe ratio = -6.04  Max draw-down = 2.34% | Final equity = $10,065.82  Sharpe ratio = -6.33  Max draw-down = 2.09% | Final equity = $10,062.14  Sharpe ratio = -6.33  Max draw-down = 2.09% |
| **20%** | Final equity = $9,902.03  Sharpe ratio = -2.98  Max draw-down = 4.74% | Final equity = $10,122.55  Sharpe ratio = -3.11  Max draw-down = 4.24% | Final equity = $10,115.36  Sharpe ratio = -3.11  Max draw-down = 4.24% |
| **30%** | Final equity = $9,839.23  Sharpe ratio = -2.00  Max draw-down = 7.07% | Final equity = $10,181.23  Sharpe ratio = -2.07  Max draw-down = 6.31% | Final equity = $10,167.35  Sharpe ratio = -2.08  Max draw-down = 6.31% |