

Training Results for SSI Bad Period

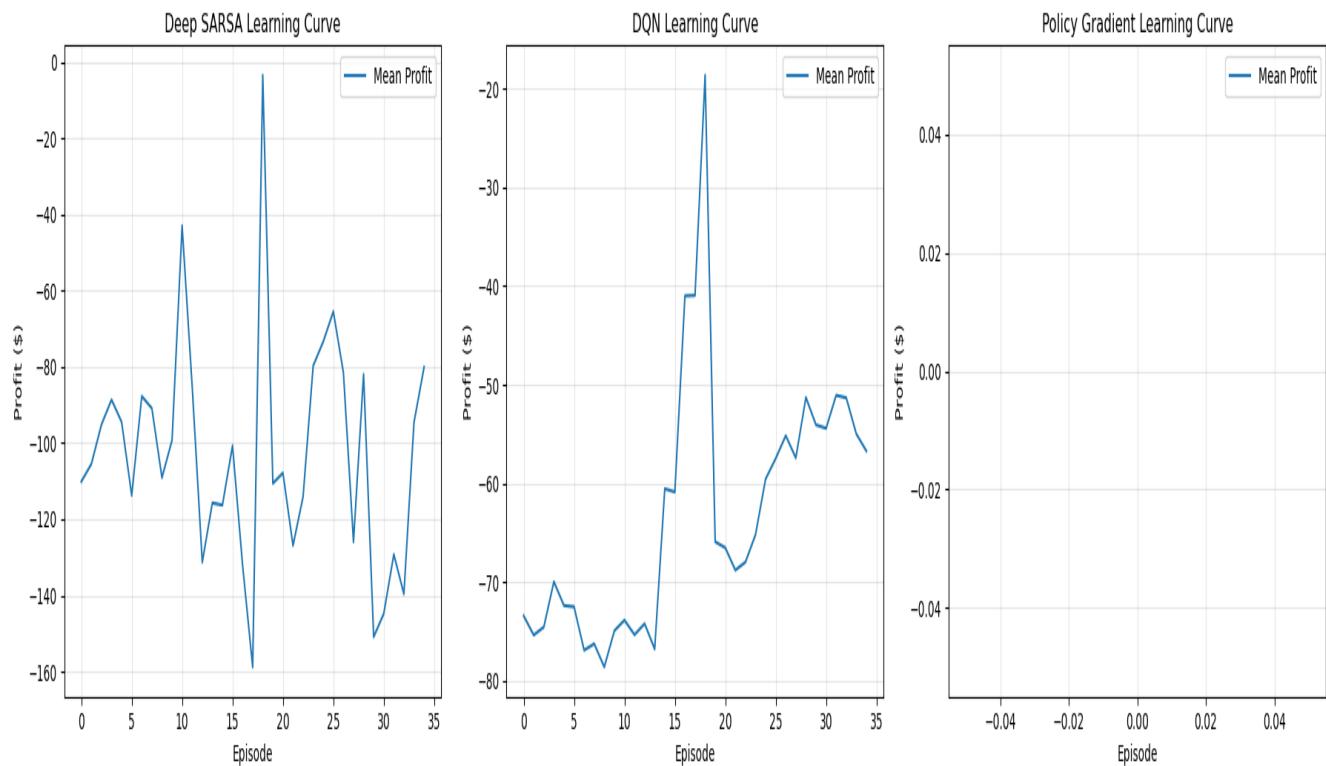
Hyperparameters:

Episodes: 35 Gamma: 0.95 Alpha: 0.6 Epsilon Start: 0.9 Epsilon Min: 0.1 Epsilon Decay: 0.95 NN Epochs: 10 NN LR: 1e-05 Enabled Agents: [1, 1, 1]

Training Results:

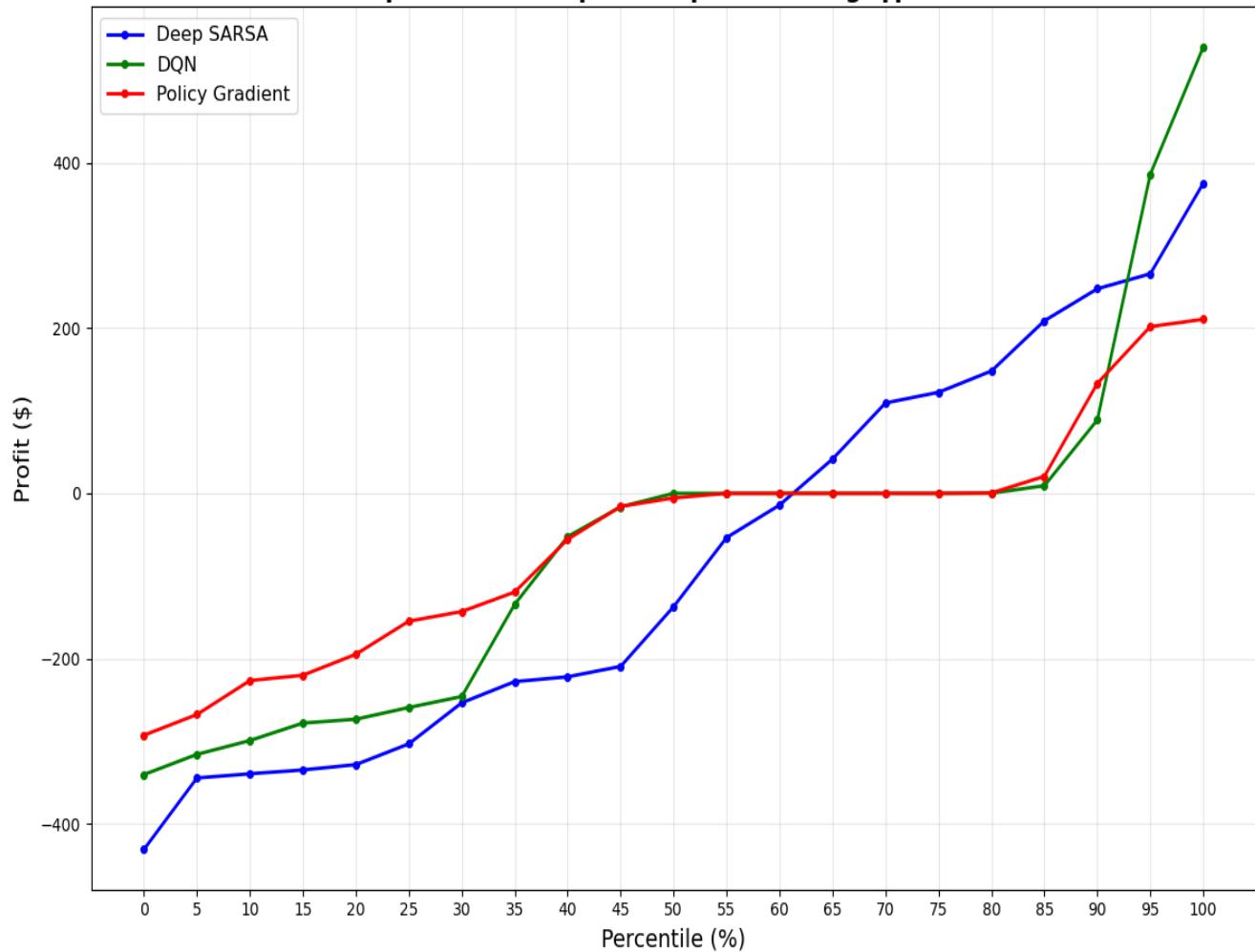
| Agent | Average Final Profit | Best Profit | Worst Profit | Peak Training Profit | ROI | Annual Return Rate | Total Returns |
|-----------------|----------------------|-------------|--------------|----------------------|--------|--------------------|---------------|
| Deep SARSA | \$-80.07 ± \$239.71 | \$375.50 | \$-431.16 | \$-3.35 | -8.01% | -4.12% | -8.01% |
| DQN | \$-56.72 ± \$218.96 | \$540.52 | \$-340.53 | \$-18.65 | -5.67% | -2.90% | -5.67% |
| Policy Gradient | \$-53.84 ± \$138.94 | \$210.74 | \$-292.92 | N/A | -5.38% | -2.75% | -5.38% |
| Policy Baseline | \$-53.84 ± \$138.94 | N/A | N/A | N/A | -5.38% | -2.75% | -5.38% |

Learning Curves:



Profit Percentiles:

Độ biến thiên hiệu suất qua mỗi vòng lặp - FPT



Portfolio Value Over Time:

Portfolio Value Over Time - SSI Bad Period

