

Training Results for FPT Bad Period

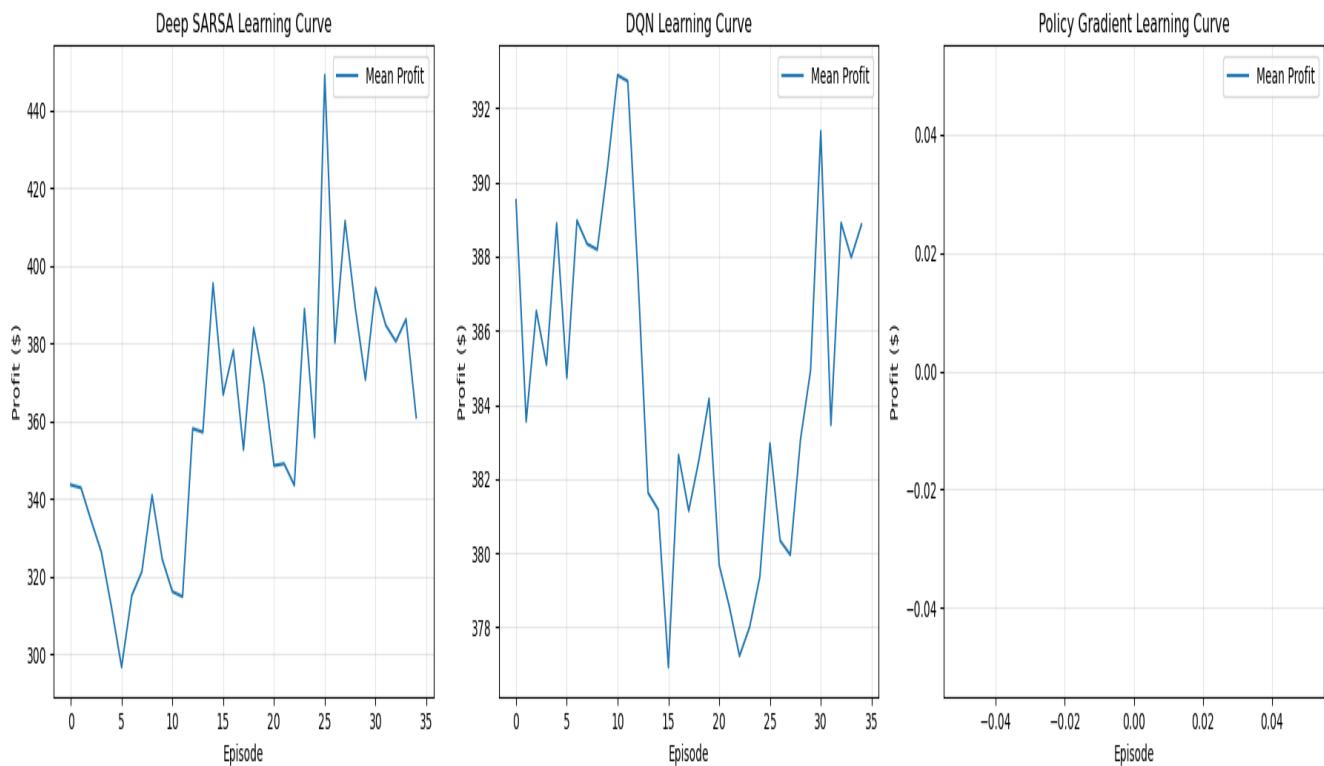
Hyperparameters:

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 | Annual Return Rate | Total Return |
|------------------------|----------------------|-------------|--------------|----------------------|--------------------|--------------|
| Deep SARSA | \$360.95 ± \$245.05 | \$742.80 | \$-43.23 | \$448.95 | 16.82% | 36.10% |
| DQN | \$388.86 ± \$210.59 | \$588.69 | \$-9.74 | \$392.89 | 18.02% | 38.89% |
| Policy Gradient | \$254.74 ± \$247.94 | \$629.80 | \$0.00 | N/A | 12.13% | 25.47% |
| Random Policy Baseline | \$254.74 ± \$247.94 | N/A | N/A | N/A | 12.13% | 25.47% |

Learning Curves:



Profit Percentiles:

Độ biến thiên hiệu suất qua mỗi vòng lặp - FPT(bad)

