

Training Results for FPT Bad Period

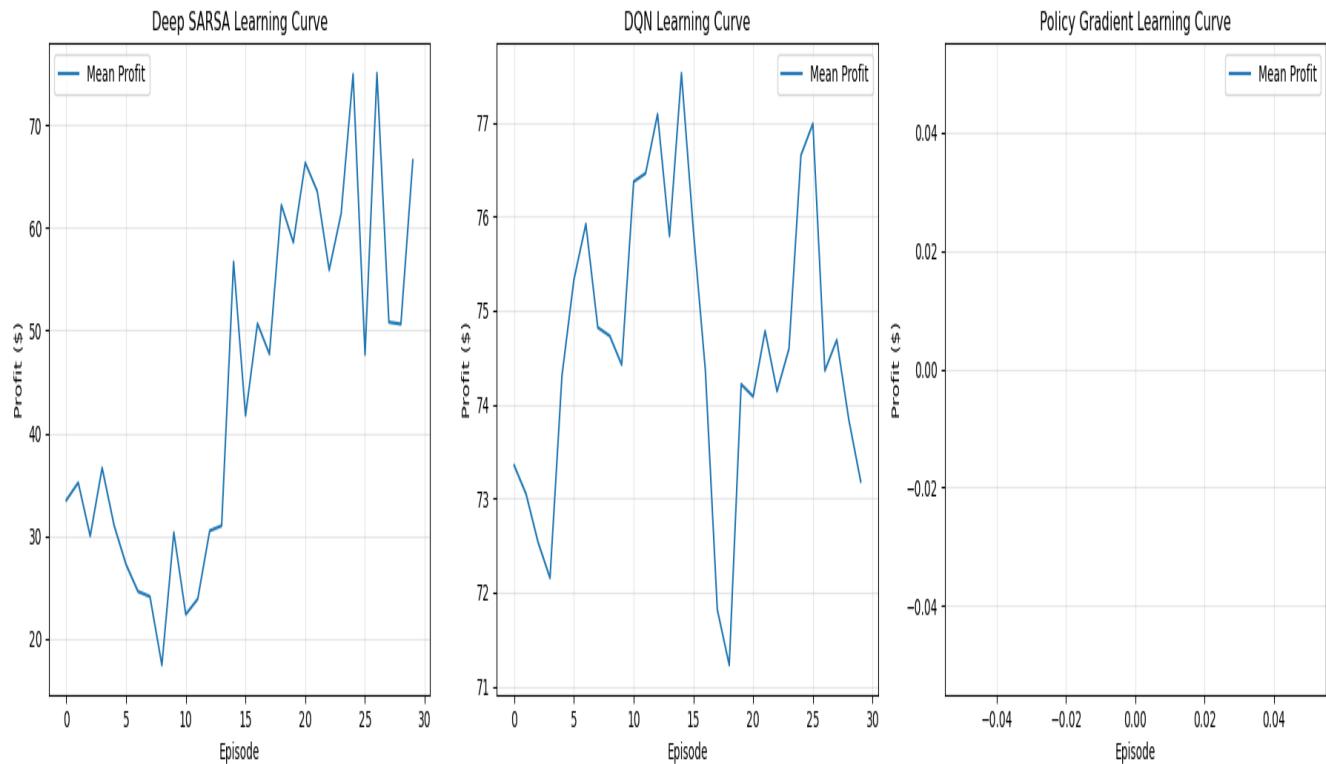
Hyperparameters:

Episodes: 30 Gamma: 0.6 Alpha: 0.7 Epsilon Start: 0.8 Epsilon Min: 0.2 Epsilon Decay: 0.9 NN Epochs: 10 NN LR: 1e-05 Enabled Agents: [1, 1, 1]

Training Results:

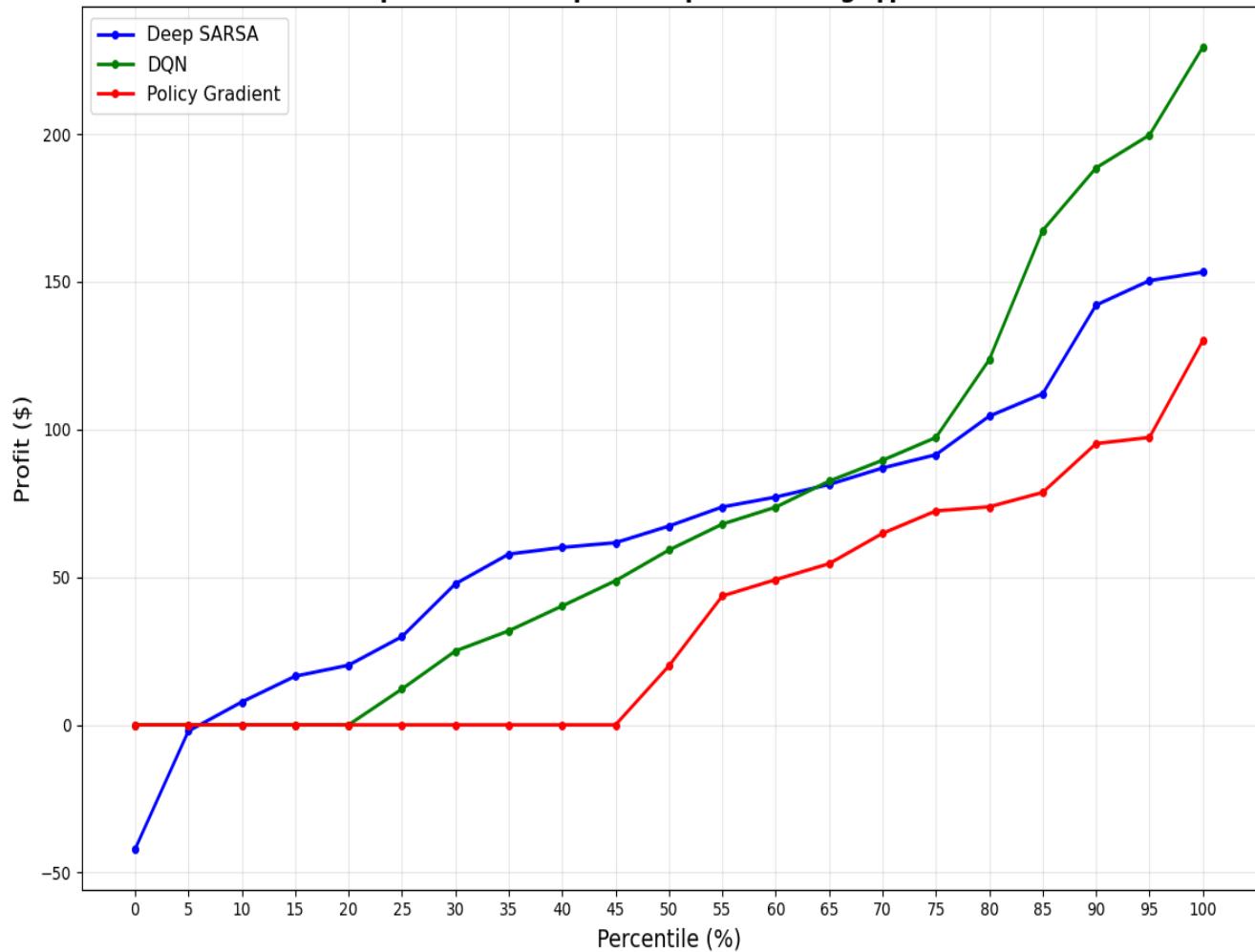
Agent	Average Final Profit	Best Profit	Worst Profit	Peak Training Profit	ROI	Annual Return Rate	Total Ret
Deep SARSA	\$66.55 ± \$49.84	\$153.27	\$-42.15	\$75.06	6.66%	3.30%	6.66%
DQN	\$73.18 ± \$70.16	\$229.48	\$0.00	\$77.52	7.32%	3.63%	7.32%
Policy Gradient	\$37.13 ± \$41.33	\$130.12	\$0.00	N/A	3.71%	1.86%	3.71%
Policy Baseline	\$37.13 ± \$41.33	N/A	N/A	N/A	3.71%	1.86%	3.71%

Learning Curves:



Profit Percentiles:

Độ biến thiên hiệu suất qua mỗi vòng lặp - FPT



Portfolio Value Over Time:

Portfolio Value Over Time - FPT Bad Period

