

Training Results for HPG Bad Period

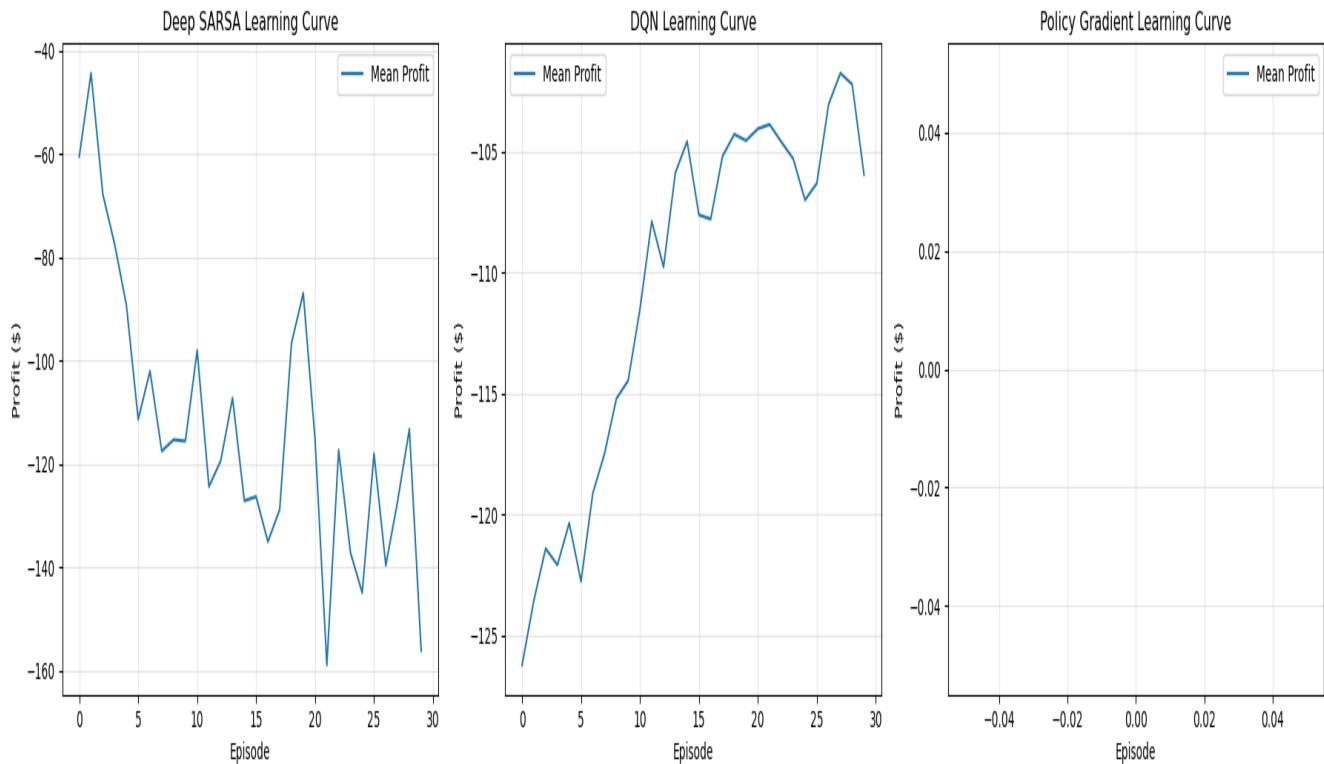
Hyperparameters:

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:

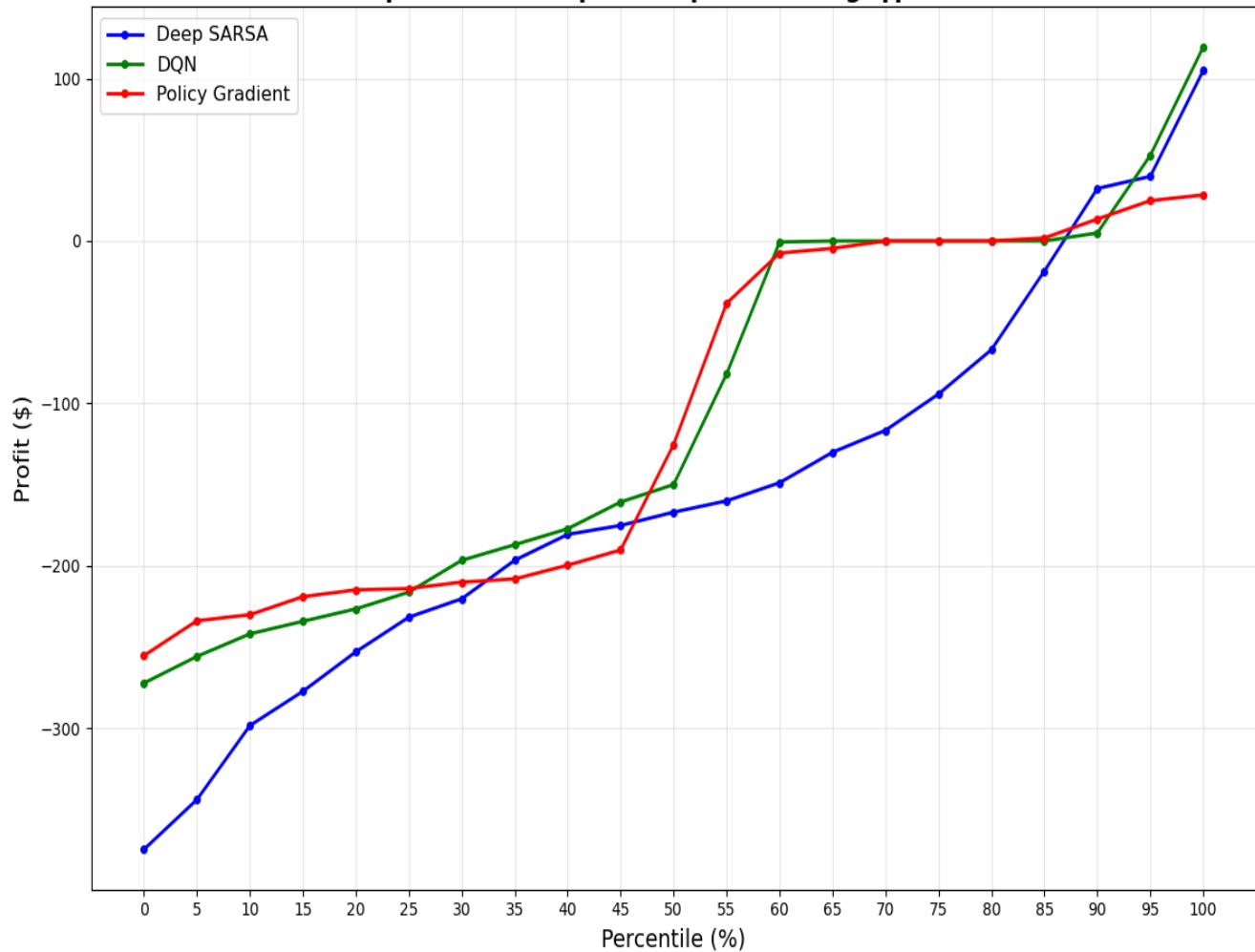
Agent	Average Final Profit	Best Profit	Worst Profit	Peak Training Profit	ROI	Annual Return Rate	Total Returns
Deep SARSA	\$-156.09 ± \$122.95	\$105.05	\$-374.73	\$-44.35	-15.61%	-8.21%	-156.09
DQN	\$-105.94 ± \$119.32	\$119.50	\$-272.31	\$-101.75	-10.59%	-5.49%	-105.94
Policy Gradient	\$-108.72 ± \$109.53	\$28.38	\$-255.40	N/A	-10.87%	-5.64%	-108.72
Policy Baseline	\$-108.72 ± \$109.53	N/A	N/A	N/A	-10.87%	-5.64%	-108.72

Learning Curves:



Profit Percentiles:

Độ biến thiên hiệu suất qua mỗi vòng lặp - FPT



Portfolio Value Over Time:

