

Training Results for ACBT Bad Period

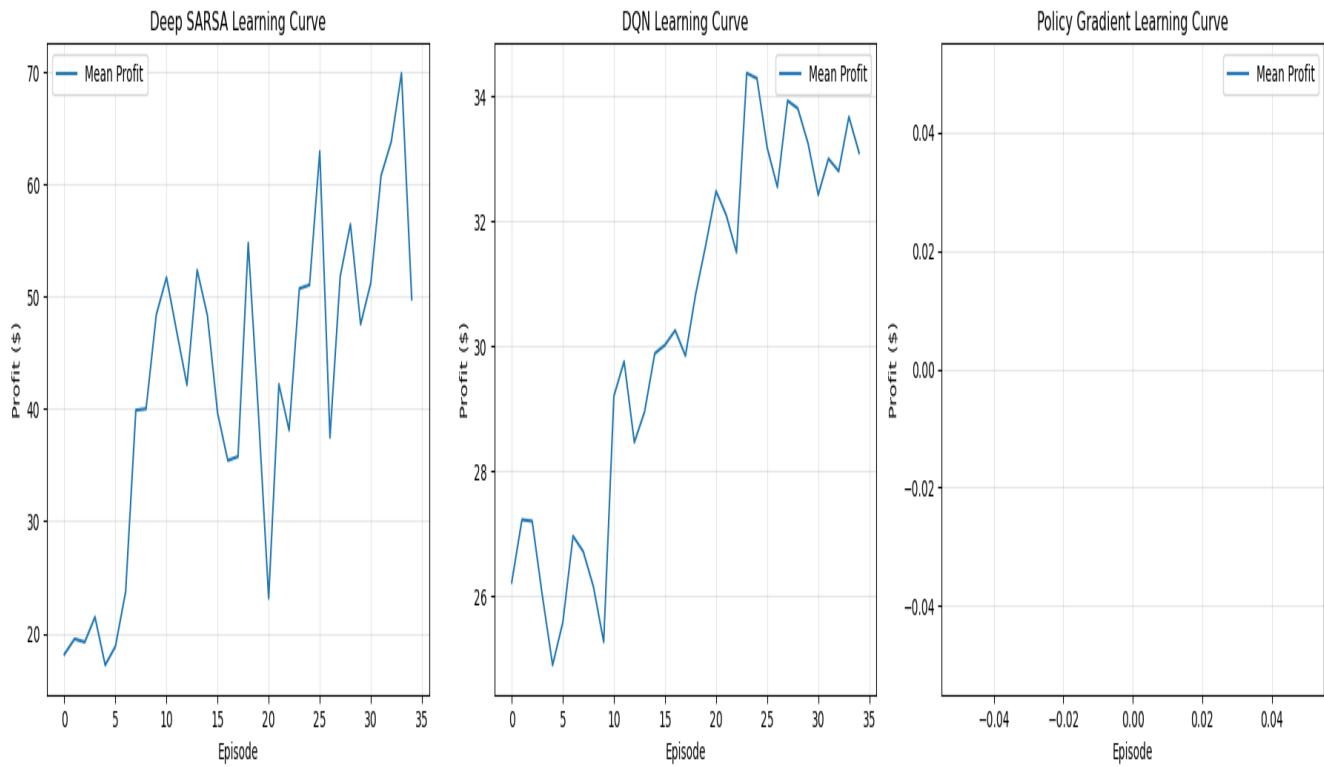
Hyperparameters:

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:

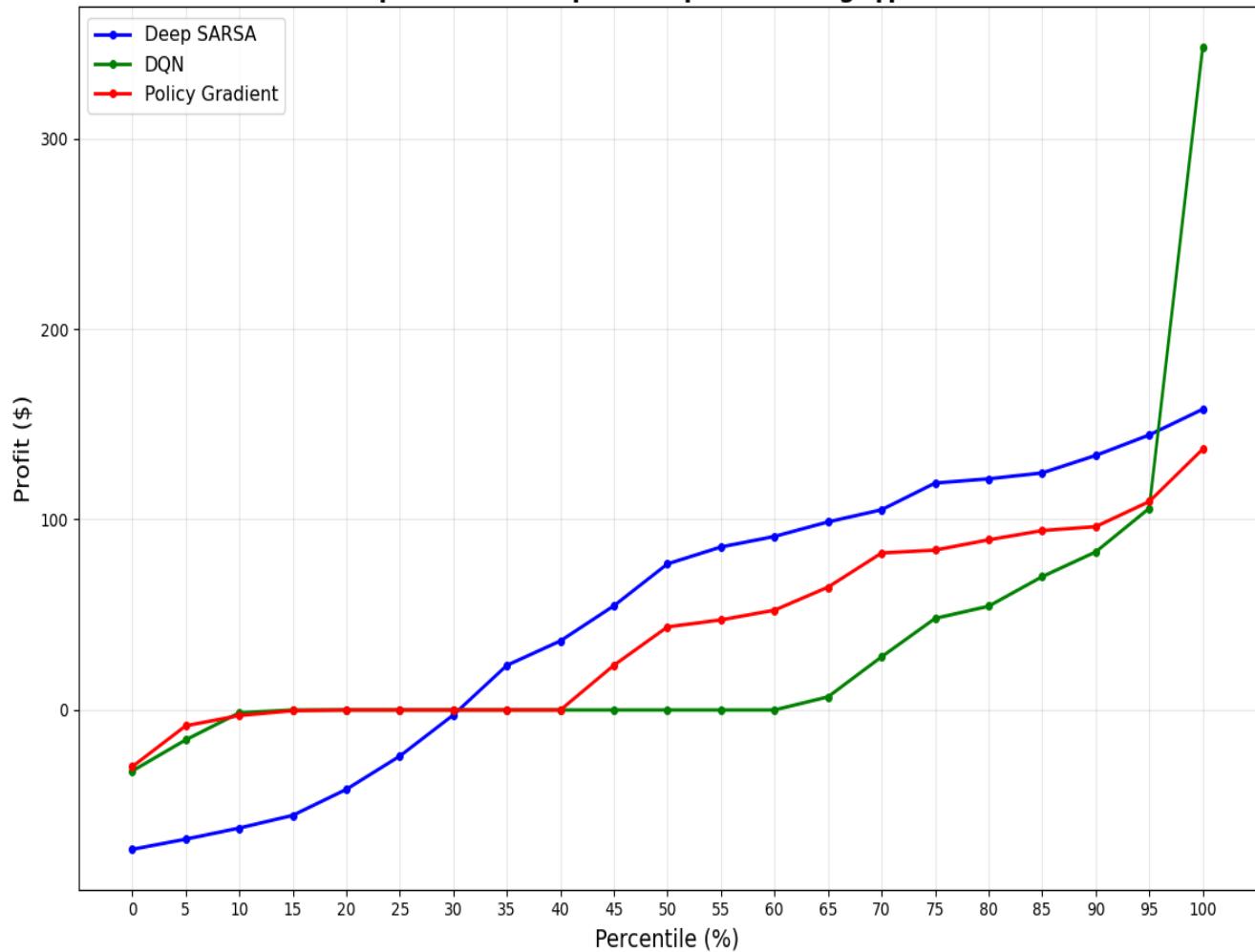
Agent	Average Final Profit	Best Profit	Worst Profit	Peak Training Profit	ROI	Annual Return Rate	Total Ret
Deep SARSA	\$49.80 ± \$76.60	\$157.90	\$-73.18	\$69.90	4.98%	2.48%	4.98%
DQN	\$33.10 ± \$79.28	\$348.09	\$-32.05	\$34.37	3.31%	1.66%	3.31%
Policy Gradient	\$42.02 ± \$47.26	\$136.97	\$-29.78	N/A	4.20%	2.10%	4.20%
Policy Baseline	\$42.02 ± \$47.26	N/A	N/A	N/A	4.20%	2.10%	4.20%

Learning Curves:



Profit Percentiles:

Độ biến thiên hiệu suất qua mỗi vòng lặp - FPT



Portfolio Value Over Time:

