

Training Results for FPT Good Period

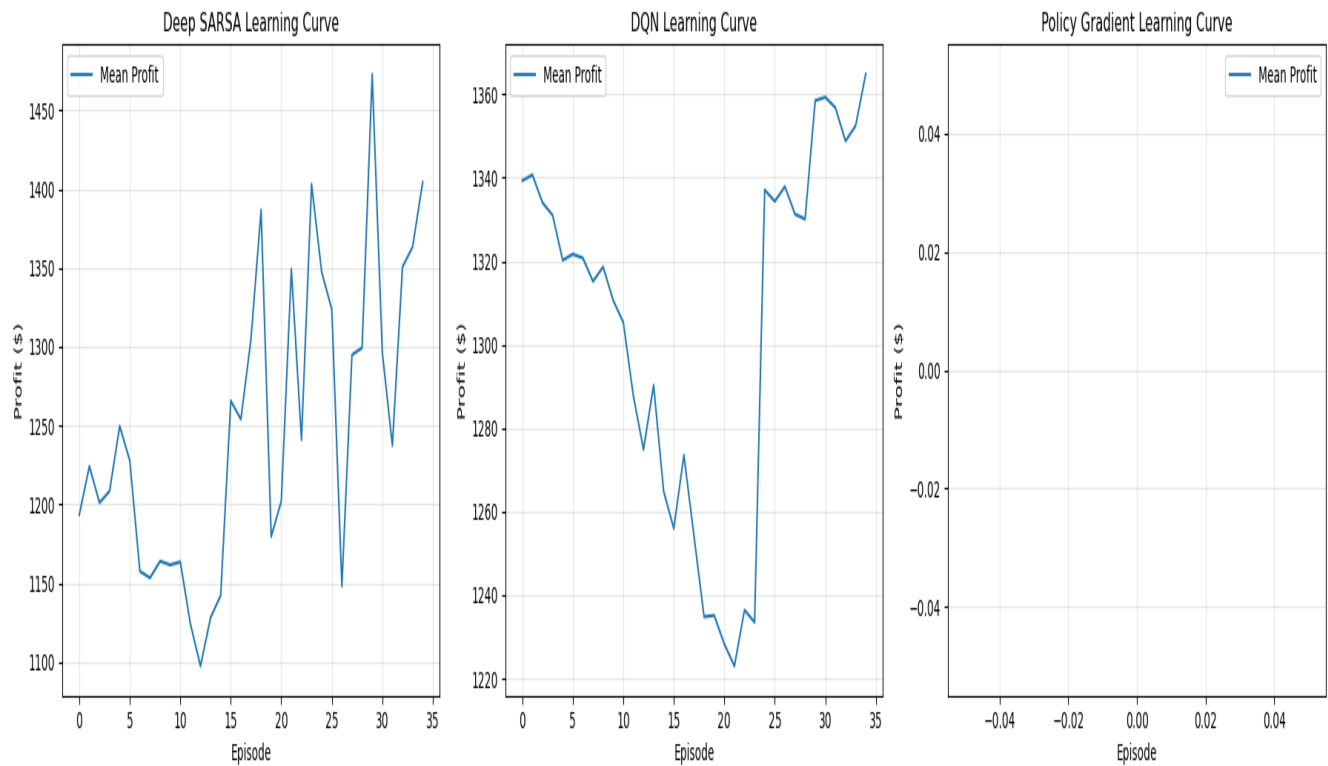
Hyperparameters:

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:

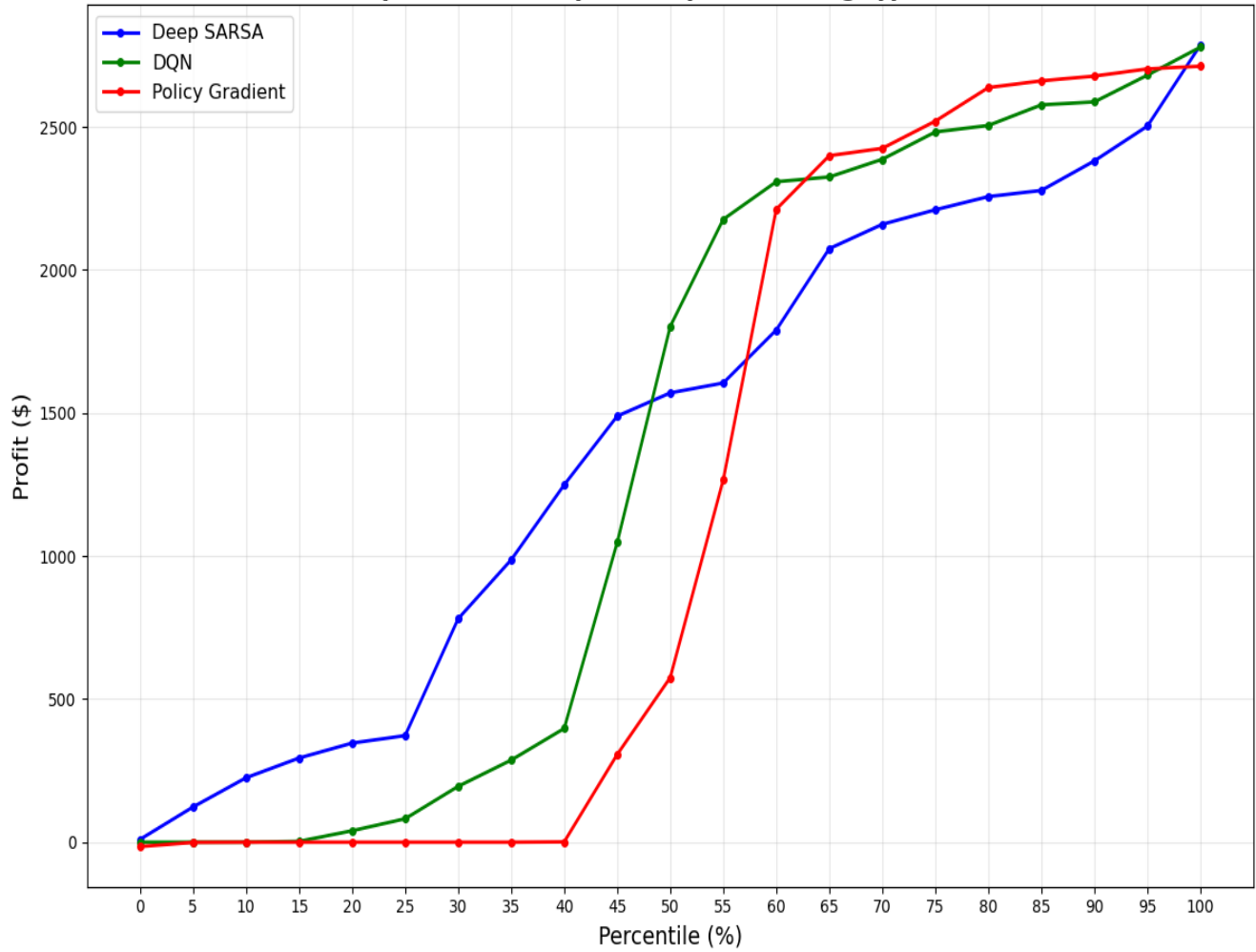
Agent	Average Final Profit	Best Profit	Worst Profit	Peak Training Profit	ROI	Annual Return Rate	Total Return
Deep SARSA	\$1404.28 ± \$889.06	\$2785.96	\$9.89	\$1472.91	140.43%	34.03%	140.43%
DQN	\$1364.81 ± \$1149.52	\$2778.61	\$0.00	\$1364.81	136.48%	33.29%	136.48%
Policy Gradient	\$1194.26 ± \$1224.28	\$2711.85	\$-15.35	N/A	119.43%	30.00%	119.43%
Policy Baseline	\$1194.26 ± \$1224.28	N/A	N/A	N/A	119.43%	30.00%	119.43%

Learning Curves:



Profit Percentiles:

Độ biến thiên hiệu suất qua mỗi vòng lặp - FPT



Portfolio Value Over Time:

Portfolio Value Over Time - FPT Good Period

