

Training Results for GAS Bad Period

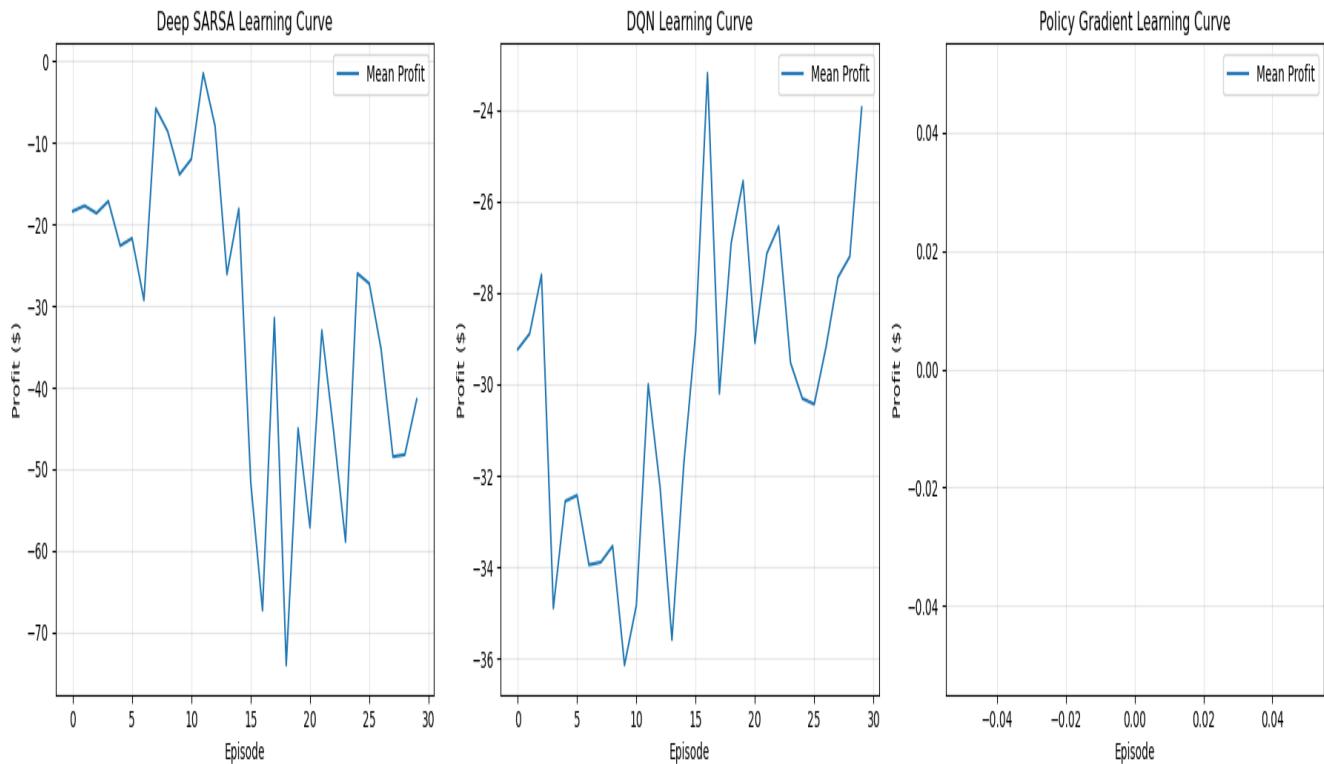
Hyperparameters:

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:

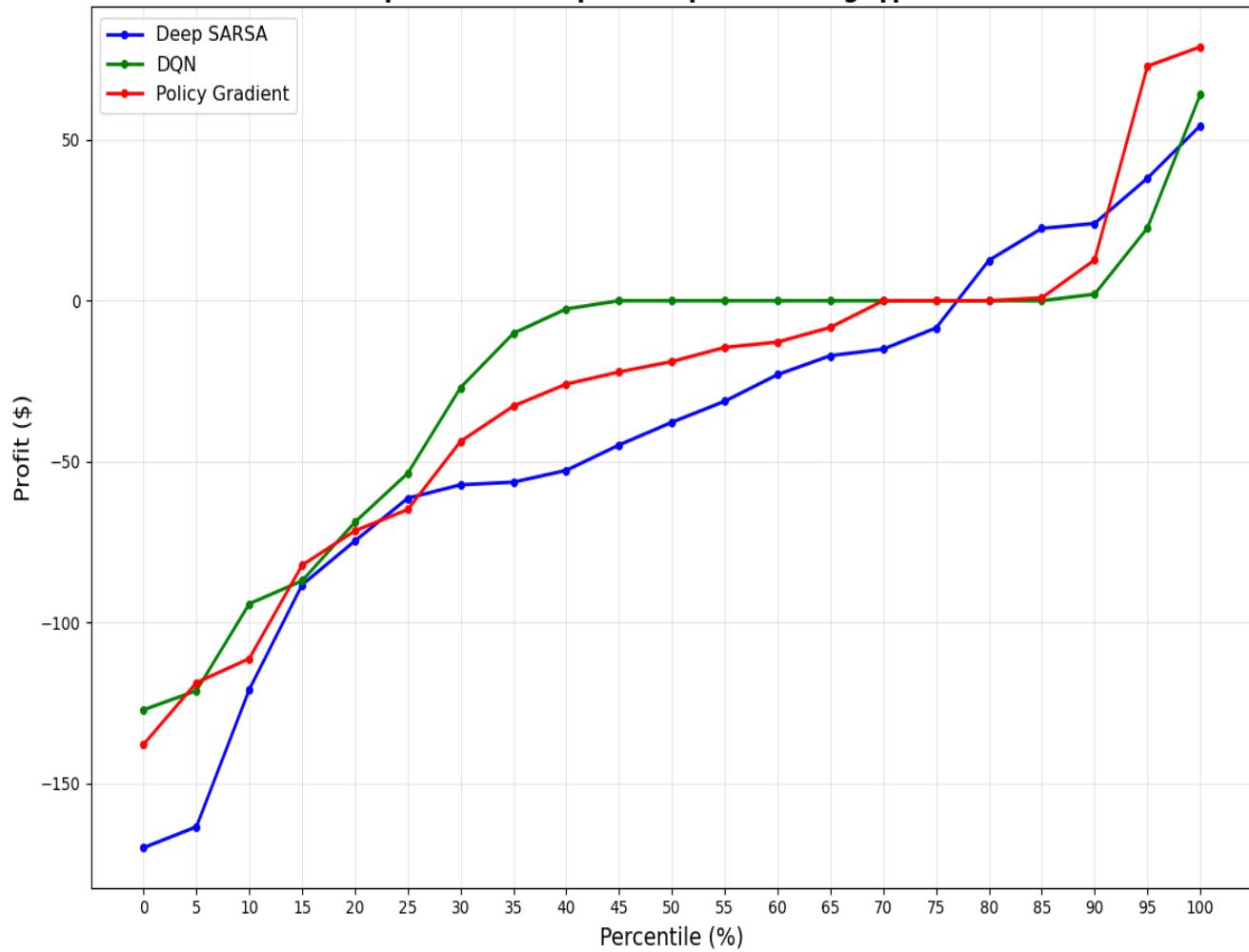
Agent	Average Final Profit	Best Profit	Worst Profit	Peak Training Profit	ROI	Annual Return Rate	Total Returns
Deep SARSA	\$-41.48 ± \$58.71	\$54.43	\$-170.05	\$-1.48	-4.15%	-2.11%	-4.15%
DQN	\$-23.96 ± \$48.28	\$64.12	\$-127.19	\$-23.20	-2.40%	-1.22%	-2.40%
Policy Gradient	\$-28.59 ± \$54.30	\$78.93	\$-137.94	N/A	-2.86%	-1.45%	-2.86%
Policy Baseline	\$-28.59 ± \$54.30	N/A	N/A	N/A	-2.86%	-1.45%	-2.86%

Learning Curves:



Profit Percentiles:

Độ biến thiên hiệu suất qua mỗi vòng lặp - FPT



Portfolio Value Over Time:

