

Training Results for HPG Good Period

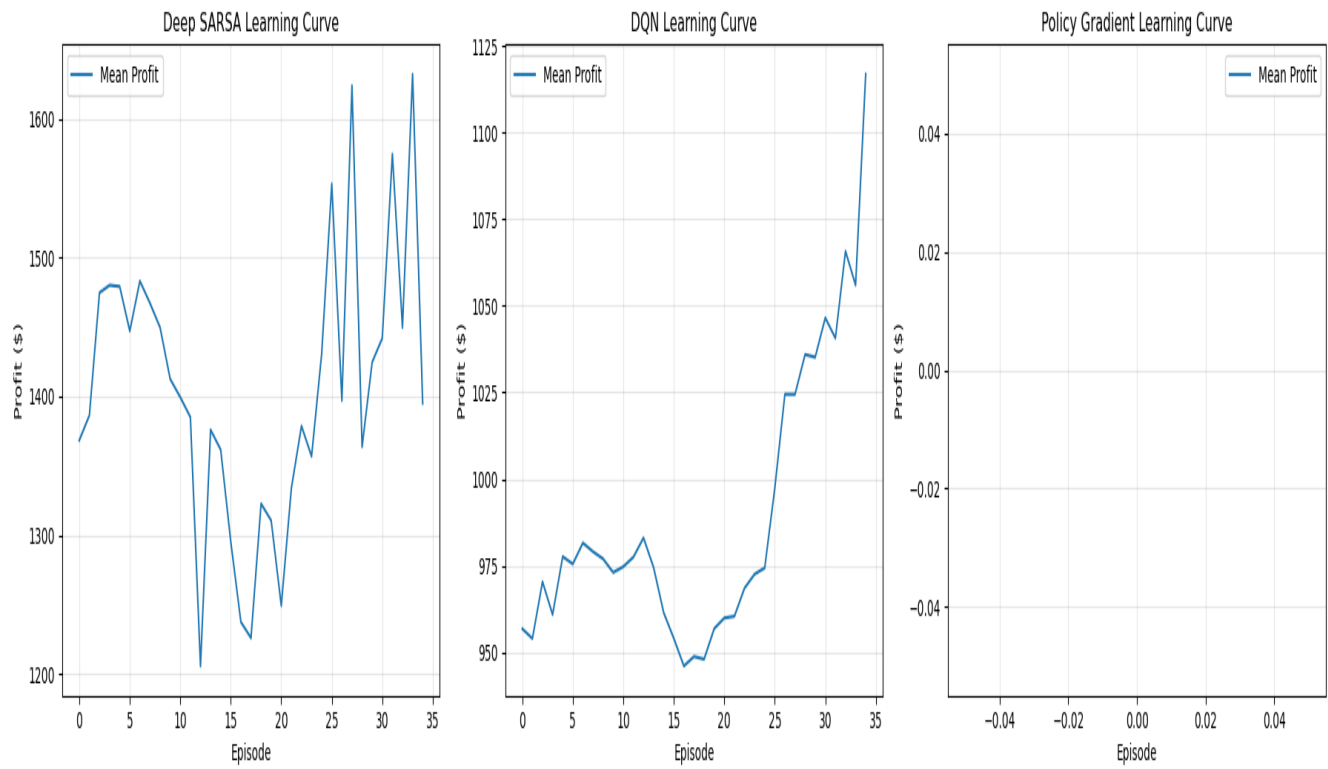
Hyperparameters:

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 | Annual Return Rate | Total Return |
|------------------------|-----------------------|-------------|--------------|----------------------|--------------------|--------------|
| Deep SARSA | \$1395.07 ± \$914.12 | \$2435.95 | \$32.62 | \$1632.16 | 33.86% | 139.51% |
| DQN | \$1116.83 ± \$1058.95 | \$2703.80 | \$-31.42 | \$1116.83 | 28.45% | 111.68% |
| Policy Gradient | \$944.34 ± \$1162.36 | \$2567.46 | \$0.00 | N/A | 24.86% | 94.43% |
| Random Policy Baseline | \$944.34 ± \$1162.36 | N/A | N/A | N/A | 24.86% | 94.43% |

Learning Curves:



Profit Percentiles:

Độ biến thiên hiệu suất qua mỗi vòng lặp - HPG

