

Training Results for FPT Bad Period

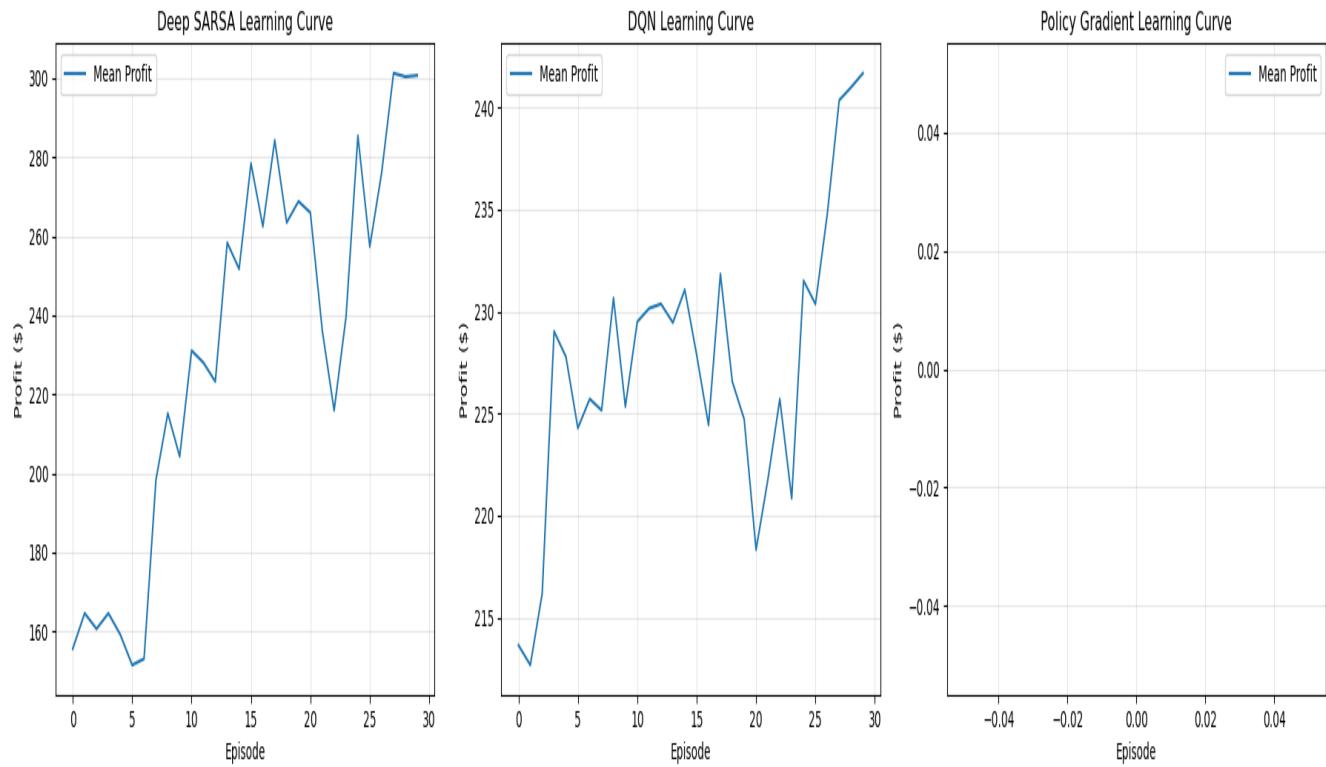
Hyperparameters:

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:

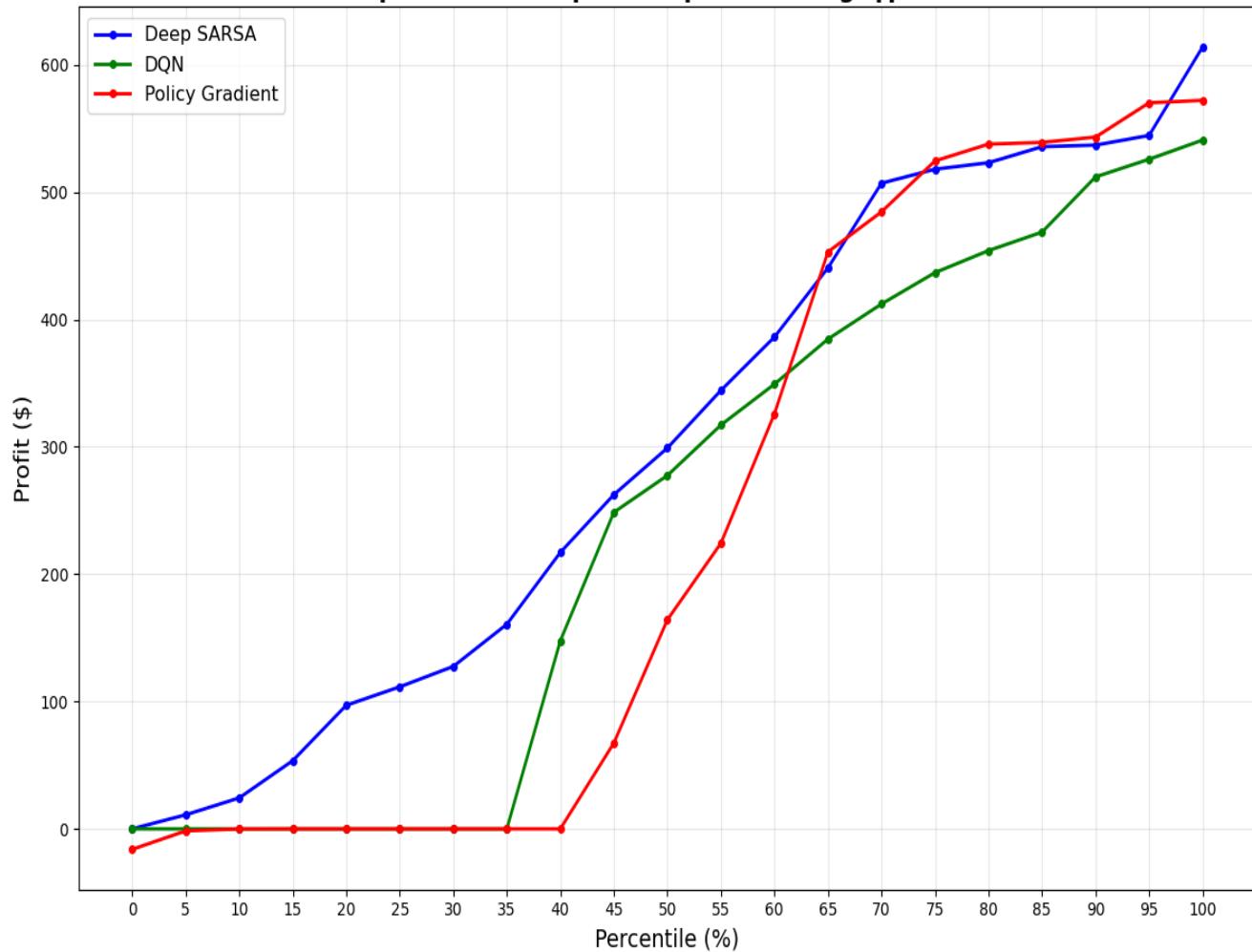
Agent	Average Final Profit	Best Profit	Worst Profit	Peak Training Profit	ROI	Annual Return Rate	Total Returns
Deep SARSA	\$300.71 ± \$205.88	\$614.01	\$0.00	\$301.28	30.07%	14.18%	30.07%
DQN	\$241.68 ± \$211.45	\$540.90	\$0.00	\$241.68	24.17%	11.54%	24.17%
Policy Gradient	\$237.55 ± \$245.13	\$572.09	\$-16.10	N/A	23.75%	11.35%	23.75%
Policy Baseline	\$237.55 ± \$245.13	N/A	N/A	N/A	23.75%	11.35%	23.75%

Learning Curves:



Profit Percentiles:

Độ biến thiên hiệu suất qua mỗi vòng lặp - FPT



Portfolio Value Over Time:

Portfolio Value Over Time - FPT Bad Period

