

IDLE_tmp_ceum8r

Python 2.7.13 (v2.7.13:a06454b1afa1, Dec 17 2016, 20:42:59) [MSC v.1500 32 bit (Intel)] on win32

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>>>

= RESTART: C:\Users\g\Documents\GitHub\InProgress\DynamicGradDescentForGF.py =

select * from masterdata where time_gathered >= '2017-02-07 06:00:00' and
time_gathered <= '2017-02-21 14:32:56' and symbol = 'DRYS' ;

sum of last 6 max DJs: 26.1864212129

$y = 0.175705647295 + 0.292988083964x_1 + 0.17934960309x_2 + -0.227722808033x_3$

SSE 2.32244099082

SD 0.507985235002

59 successes out of 169 trials

0.349112426036

select * from masterdata where time_gathered >= '2017-02-07 06:00:00' and
time_gathered <= '2017-02-21 14:32:56' and symbol = 'AAPL' ;

alpha changed to 1e-06 on iteration 13

GD restarted with new alpha

alpha changed to 1e-07 on iteration 26

GD restarted with new alpha

alpha changed to 1e-08 on iteration 39

GD restarted with new alpha

sum of last 6 max DJs: 4.84347184887

$y = 0.992509491664 + 0.999970419103x_1 + -0.00446810428484x_2 + -0.00293999244545x_3$

SSE 0.0271803565868

SD 0.0549548871417

91 successes out of 168 trials

0.541666666667

select * from masterdata where time_gathered >= '2017-02-07 06:00:00' and
time_gathered <= '2017-02-21 14:32:56' and symbol = 'RAD' ;

sum of last 6 max DJs: 3.0345111892

$y = 0.757472597001 + 0.9901480375x_1 + -0.101712869915x_2 + -0.0306039884972x_3$

SSE 0.122288490035

SD 0.116565904122

103 successes out of 168 trials

0.613095238095

select * from masterdata where time_gathered >= '2017-02-07 06:00:00' and
time_gathered <= '2017-02-21 14:32:56' and symbol = 'F' ;

alpha changed to 1e-06 on iteration 13

GD restarted with new alpha

sum of last 6 max DJs: 0.871355279454

$y = 0.917340462241 + 0.999535148782x_1 + -0.0370587350439x_2 + -0.0365257383627x_3$

SSE 0.00632607860583

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SD 0.0265122164835

126 successes out of 168 trials

0.75

select * from masterdata where time_gathered >= '2017-02-07 06:00:00' and
time_gathered <= '2017-02-21 14:32:56' and symbol = 'CHK' ;

sum of last 6 max DJS: 1.19635082718

$y = 0.823141508723 + 0.996552865533x_1 + -0.0415811026295x_2 + -0.0932456523965x_3$

SSE 0.048272888197

SD 0.0732369732042

129 successes out of 168 trials

0.767857142857

select * from masterdata where time_gathered >= '2017-02-07 06:00:00' and
time_gathered <= '2017-02-21 14:32:56' and symbol = 'S' ;

sum of last 6 max DJS: 2.66922989641

$y = 0.851282526393 + 0.987486953021x_1 + -0.116910433577x_2 + 0.0211064386697x_3$

SSE 0.0893531632964

SD 0.0996399982696

131 successes out of 169 trials

0.775147928994

select * from masterdata where time_gathered >= '2017-02-07 06:00:00' and
time_gathered <= '2017-02-21 14:32:56' and symbol = 'BAC' ;

alpha changed to 1e-06 on iteration 13

GD restarted with new alpha

sum of last 6 max DJS: 2.77432757884

$y = 0.952569864899 + 0.998870789147x_1 + -0.0259621892812x_2 + -0.0142774457716x_3$

SSE 0.145187323319

SD 0.127011514491

100 successes out of 169 trials

0.591715976331

select * from masterdata where time_gathered >= '2017-02-07 06:00:00' and
time_gathered <= '2017-02-21 14:32:56' and symbol = 'AMD' ;

alpha changed to 1e-06 on iteration 13

GD restarted with new alpha

sum of last 6 max DJS: 0.984693754104

$y = 0.922987778529 + 0.998322783384x_1 + -0.0386690319741x_2 + -0.0315352498104x_3$

SSE 0.0542255166452

SD 0.0776212432587

142 successes out of 168 trials

0.845238095238

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select * from masterdata where time_gathered >= '2017-02-07 06:00:00' and
time_gathered <= '2017-02-21 14:32:56' and symbol = 'FB' ;
alpha changed to 1e-06 on iteration 13
GD restarted with new alpha
alpha changed to 1e-07 on iteration 26
GD restarted with new alpha
alpha changed to 1e-08 on iteration 39
GD restarted with new alpha
sum of last 6 max DJs: 7.07744992603
 $y = 0.992485923199 + 0.999964092603x_1 + -0.00397074839786x_2 + -0.00345880209001x_3$ 
SSE 0.0241781206556
SD 0.0518310510275
108 successes out of 169 trials
0.639053254438
```

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