

IDLE\_tmp\_5rzlev

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 = 'AMD' ;

alpha changed to 0.0001 on iteration 13

GD restarted with new alpha

alpha changed to 1e-05 on iteration 26

GD restarted with new alpha

alpha changed to 1e-06 on iteration 39

GD restarted with new alpha

sum of last 2n max DJs: 0.990698284778

y = 0.922984963515 + 0.998306077508x<sub>1</sub> + -0.0386816125037x<sub>2</sub> + -0.03151508665x<sub>3</sub>

SSE 0.0478779119566

SD 0.0729367396802

147 successes out of 168 trials

0.875

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 0.0001 on iteration 13

GD restarted with new alpha

alpha changed to 1e-05 on iteration 26

GD restarted with new alpha

alpha changed to 1e-06 on iteration 39

GD restarted with new alpha

sum of last 2n max DJs: 0.873462243471

y = 0.917341430698 + 0.999536585628x<sub>1</sub> + -0.0370177560701x<sub>2</sub> + -0.0365718937334x<sub>3</sub>

SSE 0.00745166417264

SD 0.0287743407544

117 successes out of 168 trials

0.696428571429

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 0.0001 on iteration 13

GD restarted with new alpha

alpha changed to 1e-05 on iteration 26

GD restarted with new alpha

alpha changed to 1e-06 on iteration 39

GD restarted with new alpha

alpha changed to 1e-07 on iteration 52

GD restarted with new alpha

alpha changed to 1e-08 on iteration 65

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GD restarted with new alpha

sum of last 2n max DJs: 4.67217150623

$y = 0.992475319909 + 0.999970198609x_1 + -0.0047746810403x_2 + -0.00263242715734x_3$

SSE 0.0264759903373

SD 0.0542381480523

97 successes out of 168 trials

0.577380952381

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

alpha changed to 0.0001 on iteration 13

GD restarted with new alpha

alpha changed to 1e-05 on iteration 26

GD restarted with new alpha

sum of last 2n max DJs: 1.784236861

$y = 0.601239607025 + 0.965885258301x_1 + -0.187352118812x_2 + 0.0828183457044x_3$

SSE 0.0459746092923

SD 0.0714723017775

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 = 'CHK' ;

alpha changed to 0.0001 on iteration 13

GD restarted with new alpha

alpha changed to 1e-05 on iteration 26

GD restarted with new alpha

sum of last 2n max DJs: 0.999976371372

$y = 0.819828004085 + 0.996105788257x_1 + -0.0298357900676x_2 + -0.104443537946x_3$

SSE 0.0487726139231

SD 0.0736150753908

124 successes out of 168 trials

0.738095238095

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

alpha changed to 0.0001 on iteration 13

GD restarted with new alpha

alpha changed to 1e-05 on iteration 26

GD restarted with new alpha

sum of last 2n max DJs: 0.999979599859

$y = 0.818472652338 + 0.977937562454x_1 + -0.159445905107x_2 + 0.0676487474302x_3$

SSE 0.0577248042544

SD 0.0800866227243

109 successes out of 169 trials

0.644970414201

```

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 0.0001 on iteration 13
GD restarted with new alpha
alpha changed to 1e-05 on iteration 26
GD restarted with new alpha
alpha changed to 1e-06 on iteration 39
GD restarted with new alpha
sum of last 2n max DJs: 2.68598848756
y = 0.934508303191 + 0.997034331568x_1 + -0.0322610431865x_2 + -0.00716764064421x_3
SSE 0.146385532033
SD 0.127534540869
92 successes out of 169 trials
0.544378698225

```

```

select * from masterdata where time_gathered >= '2017-02-07 06:00:00' and
time_gathered <= '2017-02-21 14:32:56' and symbol = 'DRYS' ;
alpha changed to 0.0001 on iteration 13
GD restarted with new alpha
alpha changed to 1e-05 on iteration 26
GD restarted with new alpha
sum of last 2n max DJs: 2.50655943804
y = -0.294039095177 + -0.318377476538x_1 + 0.154612217626x_2 + -0.0792326641243x_3
SSE 0.192314967475
SD 0.146179101514
127 successes out of 169 trials
0.751479289941

```

```

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 0.0001 on iteration 13
GD restarted with new alpha
alpha changed to 1e-05 on iteration 26
GD restarted with new alpha
alpha changed to 1e-06 on iteration 39
GD restarted with new alpha
alpha changed to 1e-07 on iteration 52
GD restarted with new alpha
alpha changed to 1e-08 on iteration 65
GD restarted with new alpha
sum of last 2n max DJs: 6.82907266785
y = 0.992484241652 + 0.999954638151x_1 + -0.00444542330473x_2 + -0.00298435856565x_3
SSE 0.0218646705407

```

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SD 0.0492890235028

108 successes out of 169 trials

0.639053254438

>>>