Report Phase 3 Xiaqin Qiu A20314458 xqiu12

Part 1:

The classifier is similar to 0/1 Loss given in the simulator.

By getting the error and predicted probability performance, the performance can be chosen to decide the classifier.

As run for test, the probability is decided to 0.51 finally to get the best result.

Part 2:

\$ python simulate_agents_phase3.py

SIMULATION RESULTS ON dataset1

Wealth (the larger the better)

Agent_bnb: \$1,775,950.00
Agent_lr: \$1,638,100.00
Agent_svc: \$1,596,800.00
Agent_xqiu12: \$1,775,950.00

Log-loss (the smaller the better)

Agent_bnb: 332.25
Agent_lr: 373.89
Agent_svc: 408.75
Agent_xqiu12: 332.25

0/1 Loss (the smaller the better)

Agent_bnb: 88
Agent_lr: 115
Agent_svc: 147
Agent_xqiu12: 88

SIMULATION RESULTS ON dataset2

Wealth (the larger the better)

Agent_bnb: \$1,507,950.00
Agent_lr: \$1,717,100.00
Agent_svc: \$1,540,800.00
Agent_xqiu12: \$1,717,100.00

Log-loss (the smaller the better)

Agent_bnb: 553.13
Agent_lr: 487.71
Agent_svc: 564.25
Agent_xqiu12: 487.71

0/1 Loss (the smaller the better)

Agent_bnb: 250
Agent_lr: 223
Agent_svc: 293
Agent_xqiu12: 223

SIMULATION RESULTS ON dataset3

Wealth (the larger the better)

Agent_bnb: \$795,950.00 Agent_lr: \$810,100.00

Agent_svc: \$1,102,800.00 Agent_xqiu12: \$1,102,800.00

Log-loss (the smaller the better)

Agent_bnb: 571.94
Agent_lr: 566.91
Agent_svc: 413.10
Agent_xqiu12: 413.10

0/1 Loss (the smaller the better)

Agent_bnb: 250
Agent_lr: 255
Agent_svc: 165
Agent_xqiu12: 165