stockerID = "CAG"

START\_DATE\_DATA = "2010-01-01"

END\_DATE\_TRAIN\_DATA = "2021-06-01"

END\_DATE\_DATA = "2021-09-20"

# Global variables

HMAX\_NORMALIZE = 200

INITIAL\_ACCOUNT\_BALANCE=100000

#INITIAL\_ACCOUNT\_BALANCE=10000

STOCK\_DIM = 1

# transaction fee: 1/1000 reasonable percentage

TRANSACTION\_FEE\_PERCENT = 0.001

# REWARD\_SCALING = 1e-3



[\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*100%\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*] 1 of 1 completed

previous\_total\_asset:100000

end\_total\_asset:250891.61431995584

total\_reward:150891.61431995584

total\_cost: 13961.94359307472

total trades: 2864

Sharpe: 0.4696101152570068

previous\_total\_asset:100000

end\_total\_asset:283052.9090736976

total\_reward:183052.90907369758

total\_cost: 2086.544041169442

total trades: 2870

Sharpe: 0.5082850682791643

previous\_total\_asset:100000

end\_total\_asset:290902.91409042646

total\_reward:190902.91409042646

total\_cost: 99.88952418994906

total trades: 2870

Sharpe: 0.5171776493703737

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==============Model Prediction===========

previous\_total\_asset:100000

end\_total\_asset:89318.13447071839

total\_reward:-10681.865529281611

total\_cost: 99.87994883728027

total trades: 76

Sharpe: -2.039774559126054

annual return: -30.169065062199195

sharpe ratio: -2.0397745591260534

annual return: -32.152030060975555

sharpe ratio: -2.070195596343332

