REPORT STRATEGY - A - 2024/06/18

Strategy Metrics and Settings

Settings	Inputs
Ticker	goau4.sa
Start	2012-05-15
End	2022-05-15
Lot	200.0

Metrics	Results
Train accuracy	54.32
Test Accuracy	52.06
% Pos.days trian test	0.638
% Pos.days test	0.635
Aumost of data lost	-97
Number of training signals	(Sell 602) (Buy 591)
Number of test signals	(Sell 621) (Buy 570)
Number of total signals	(Sell 1223) (Buy 1160)
Overfitting	2.260
Average of the series of returns	0.049
Standard deviation of returns series	0.148

Daily Results

2024-06-18 - GOAU4.SA - A - 3002 days

2024-06-18 - GOAU4.SA - A - 30 days
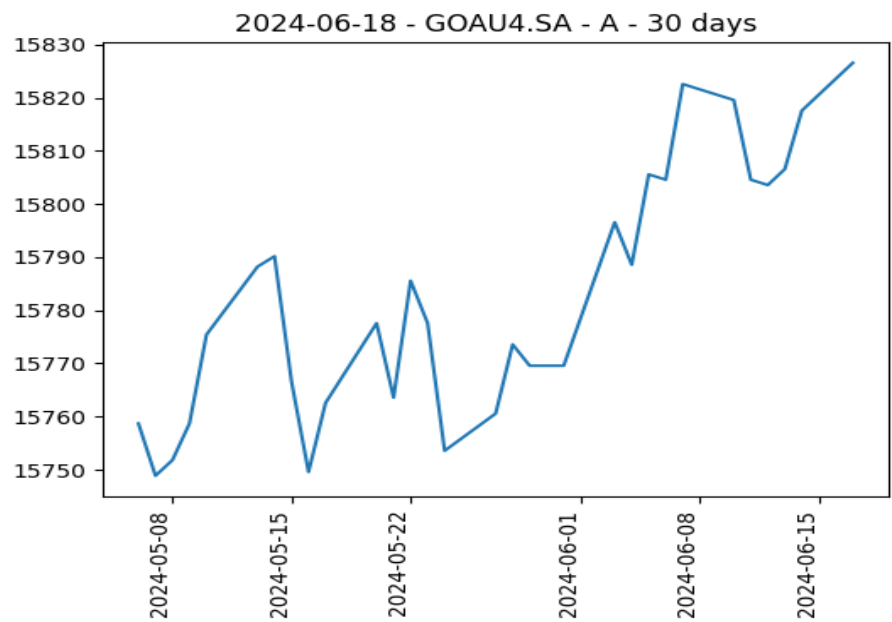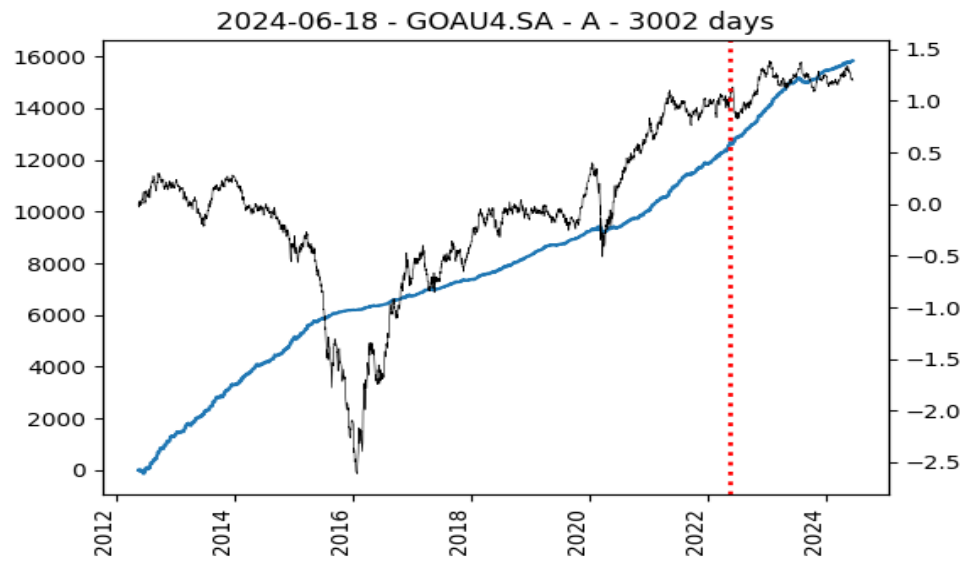
Data	Day Week	Alvo Bin	Previsto	R$
2024-05-22	Quarta-feira	Sell	Sell	44.00
2024-05-23	Quinta-feira	Sell	Buy	-16.00
2024-05-24	Sexta-feira	Buy	Sell	-48.00
2024-05-27	Segunda-feira	Sell	Sell	14.00
2024-05-28	Terça-feira	Sell	Sell	26.00
2024-05-29	Quarta-feira	Sell	Buy	-8.00
2024-05-31	Sexta-feira	Sell	Sell	-0.00
2024-06-03	Segunda-feira	Sell	Sell	54.00
2024-06-04	Terça-feira	Sell	Buy	-16.00
2024-06-05	Quarta-feira	Sell	Sell	34.00
2024-06-06	Quinta-feira	Sell	Buy	-2.00
2024-06-07	Sexta-feira	Sell	Sell	36.00
2024-06-10	Segunda-feira	Sell	Buy	-6.00
2024-06-11	Terça-feira	Buy	Sell	-30.00
2024-06-12	Quarta-feira	Buy	Sell	-2.00
2024-06-13	Quinta-feira	Sell	Sell	6.00
2024-06-14	Sexta-feira	Sell	Sell	22.00
2024-06-17	Segunda-feira	Sell	Sell	18.00
2024-06-18	Terça-feira	Buy	Sell	-16.00

2024-06-17, Segunda-feira, 0.0, sell