Table of results

|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Model | Gamma | Epsilon | Epsilon min | Epsilon decay | Learning rate | Weight initialization | Average profit (training) | Average reward (training) | Total profit (testing) | Total reward (testing) | Improvement from weight initialization in % |
| model\_NVDA25\_01\_21 | 0,95 | 1 | 0.1 | 0.995 | 0.0005 | / | 2.5556355855244575 | 12.703385884761813 | 1.382356 | 104.930027 | Target model |
| model\_ABT25\_02\_15 | 0,90 | 1 | 0.15 | 0.990 | 0.0001 | / | 1.2596058586675947 | 94.26820259094235 | 1.073852 | 19.610039 | / |
| model\_ ABNB25\_02\_15 | 0,99 | 1 | 0,1 | 0.996 | 0.001 | / | 1.31907550650315 | 50.51670608520506 | 1.219876 | -9.510056 | / |
| model\_ADM25\_02\_15 | 0,98 | 0.8 | 0,02 | 0.997 | 0,0001 | / | 1.3663683944800424 | 45.936724414825406 | 1.680438 | -13.720047 | / |
| model\_AFL25\_02\_16 | 0.97 | 0,85 | 0.05 | 0.992 | 0,005 | / | 1.2769069441651382 | -1.2238030815124474 | 1.292364 | 22.490005 | / |
| model\_BA25\_02\_16 | 0.97 | 0,85 | 0.05 | 0.992 | 0,5 | / | 1.6785352197624834 | 74.2060990905763 | 1.217801 | 38.389999 | / |
| model\_BEN25\_02\_16 | 0,98 | 0.8 | 0,02 | 0.997 | 0,6 | / | 1.406977661130264 | 2.172800102233883 | 2.300001 | 1.117433 | / |
| model\_BAX25\_02\_16 | 0,90 | 1 | 0.15 | 0.990 | 0.7 | / | 0.9614872921662867 | 0.2572094726562424 | 0.847144 | -5.139999 | / |
| model\_BAC25\_02\_16 | 0,99 | 1 | 0,1 | 0.996 | 0.8 | / | 1.048398619204805 | -1.6301009559631305 | 0.646814 | -15.68999 | / |
| model\_BDX25\_02\_16 | 0,95 | 1 | 0.1 | 0.995 | 0.9 | / | 1.0762042161502388 | 4.903696441650415 | 1.0421617 | 7.7100061 | / |
| model\_BG25\_02\_17 | 0,95 | 1 | 0.1 | 0.995 | 0.7 | HeUniform + GlorotUniform | 1.0409850921816632 | -4.6428000831603855 | 1.281669 | 24.150002 | -55,4% |
| model\_BR25\_02\_16 | 0,99 | 1 | 0,1 | 0.996 | 0.8 | HeUniform + GlorotUniform | 1.157782776176905 | 4.6065100860595525 | 1.253889 | 50.830002 | - 48,9 % |
| model\_CLX25\_02\_17 | 0,98 | 0.8 | 0,02 | 0.997 | 0,6 | HeNormal + GlorotNormal | 1.0960784113838768 | -4.305392227172873 | 1.221126 | 25.729996 | -53,5% |
| model\_CI25\_02\_17 | 0.97 | 0,85 | 0.05 | 0.992 | 0,5 | HeNormal + GlorotNormal | 0.9747777946581521 | -12.349011230468763 | 0.984234 | -0.700012 | -72,2% |
| model\_CMI25\_20\_17 | 0.95 | 0,85 | 0.05 | 0.992 | 0,5 (Exponential decay, decay rate 0.96) | HeUniform + GlorotUniform | 1.2325767633865252 | 3.9792068481444933 | 1.634086 | 142.010010 | -16,7% |
| model\_CME25\_02\_17 | 0,98 | 0.8 | 0,02 | 0.997 | 0,6  (Polynomial decay, end 0.0001,1000 steps, power 1 | HeUniform + GlorotUniform | 1.1095415879710169 | 6.082489624023424 | 1.119823 | 23.770004 | -61,4% |
| model\_C25\_02\_18 | 0,99 | 1 | 0,1 | 0.996 | 0.8  (InverseTimeDecay, decay steps 1, decay rate 0.5 | HeUniform + GlorotUniform | 1.2372803739715994 | 1.1817972564697288 | 0.629066 | -25.650002 | -88,6% |
| model\_D25\_02\_18 | 0,95 | 1 | 0.1 | 0.995 | 0.7  (Cosine Decay, decay steps 1000, alpha 0.1 | HeUniform + GlorotUniform | 0.7960566860887717 | -14.891897010803223 | 1.175945 | 7.280003 | 65,5% |
| model\_DD25\_02\_19 | 0,95 | 0.6 | 0.05 | 0.99 | 0.7  (Cosine Decay, decay steps 1800, alpha 0.2 | / | 0.8411614655833078 | 11.684216403961182 | 1.120624 | 9.619995 | / |
| model\_DAY25\_02\_19 | 0,95 | 0,6 | 0,05 | 0,99 | 0.6(Polynomial Decay, steps 1500, end l.rate 0,0001 power 2.0 | / | 0.8732219596542502 | -7.6291013717651355 | 0.871323 | -7.879997 | / |
| model\_DAL25\_02\_19 | 0,99 | 1,0 | 0,05 | 0,996 | 0,5 (Exponential decay, 5000 steps, 0,99 decay rate) | / | 1.4618549201881705 | 0.4983923721313417 | 1.639764 | 25.459999 | / |
| model\_CZR25\_02\_19 | 0,97 | 1,0 | 0,01 | 0,99 | 0,8 (Inverse time decay, 2500 steps, 0,005 decay rate) | / | 2.1565391278318025 | -0.2562474250793636 | 1.233180 | 8.900002 | / |
| model\_CAT25\_02\_19 | 0,95 | 0,9 | 0,05 | 0,995 | 0.5 (Exponential decay, 1000 steps, decay rate 0,96 | HeUniform + GlorotUniform | 1.2483317809770278 | 3.1698082733154123 | 1.505716 | 127.440002 | -24,0% |
| model\_ACN25\_02\_19 | 0,97 | 0,85 | 0,05 | 0,992 | 0,6 (Polynomial decay, steps 1200, power 1, end lear. Rate 0,0001 | HeUniform + GlorotUniform | 0.9278302564246994 | -32.18062026977545 | 0.912568 | -30.850006 | -83,7% |
| model\_ACGl25\_02\_19 | 0,95 | 0,8 | 0,05 | 0,990 | 0,7 (Cosine decay, alpha 0,05, steps 1500) | HeUniform + GlorotUniform | 1.7186533859535538 | 11.706804428100586 | 1,096264 | 9,820000 | -65,6% |
| model\_FRT25\_02\_19 | 0,94 | 0,74 | 0,05 | 0,985 | 0,8 (Inverse time decay, steps 1000, rate 0,01) | HeUniform + GlorotUniform | 0,7930254899087852 | - 27,969404754638667 | 1.238882 | 21.709999 | -55,4% |