

testFinRLwithNewsFetch

February 19, 2026

```
[1]: !pip install stable-baselines3[extra]
!pip install git+https://github.com/AI4Finance-Foundation/FinRL.git
!pip install websockets>=15.0.0 --quiet
!pip install transformers --quiet
!pip install newsapi-python --quiet

zsh:1: no matches found: stable-baselines3[extra]
Collecting git+https://github.com/AI4Finance-Foundation/FinRL.git
  Cloning https://github.com/AI4Finance-Foundation/FinRL.git to
/private/var/folders/sc/40gcq14x2cng8czg1s_vpkr000gn/T/pip-req-build-tzspo8pp
    Running command git clone --filter=blob:none --quiet
https://github.com/AI4Finance-Foundation/FinRL.git
/private/var/folders/sc/40gcq14x2cng8czg1s_vpkr000gn/T/pip-req-build-tzspo8pp
  Resolved https://github.com/AI4Finance-Foundation/FinRL.git to commit
f4283de63ca73c915321c5555fa3751698a61eec
  Installing build dependencies ... done
  Getting requirements to build wheel ... done
  Preparing metadata (pyproject.toml) ... done
Requirement already satisfied: alpaca-py<0.38,>=0.37 in
/opt/miniconda3/lib/python3.13/site-packages (from finrl==0.3.8) (0.37.0)
Requirement already satisfied: alpaca-trade-api<4,>=3 in
/opt/miniconda3/lib/python3.13/site-packages (from finrl==0.3.8) (3.2.0)
Requirement already satisfied: ccxt<4,>=3 in
/opt/miniconda3/lib/python3.13/site-packages (from finrl==0.3.8) (3.1.60)
Collecting elegantrl@ git+https://github.com/AI4Finance-Foundation/ElegantRL.git
(from finrl==0.3.8)
  Cloning https://github.com/AI4Finance-Foundation/ElegantRL.git to
/private/var/folders/sc/40gcq14x2cng8czg1s_vpkr000gn/T/pip-
install-v4oupadm/elegantrl_73c6e9686fd3422988a958770d68272b
    Running command git clone --filter=blob:none --quiet
https://github.com/AI4Finance-Foundation/ElegantRL.git
/private/var/folders/sc/40gcq14x2cng8czg1s_vpkr000gn/T/pip-
install-v4oupadm/elegantrl_73c6e9686fd3422988a958770d68272b
  Resolved https://github.com/AI4Finance-Foundation/ElegantRL.git to commit
95a1a6bbc92e62c8d2ac470b2315d961da343889
  Installing build dependencies ... done
  Getting requirements to build wheel ... done
  Preparing metadata (pyproject.toml) ... done
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Requirement already satisfied: jqdatasdk<2,>=1 in
/opt/miniconda3/lib/python3.13/site-packages (from finrl==0.3.8) (1.9.8)
Requirement already satisfied: pandas-market-calendars<6,>=5 in
/opt/miniconda3/lib/python3.13/site-packages (from finrl==0.3.8) (5.3.0)
Requirement already satisfied: pyfolio-reloaded<0.10,>=0.9 in
/opt/miniconda3/lib/python3.13/site-packages (from finrl==0.3.8) (0.9.9)
Requirement already satisfied: pyportfolioopt<2,>=1 in
/opt/miniconda3/lib/python3.13/site-packages (from finrl==0.3.8) (1.5.6)
Requirement already satisfied: ray<3,>=2 in /opt/miniconda3/lib/python3.13/site-
packages (from ray[default,tune]<3,>=2->finrl==0.3.8) (2.54.0)
Requirement already satisfied: scikit-learn<2,>=1 in
/opt/miniconda3/lib/python3.13/site-packages (from finrl==0.3.8) (1.8.0)
Requirement already satisfied: selenium<5,>=4 in
/opt/miniconda3/lib/python3.13/site-packages (from finrl==0.3.8) (4.32.0)
Requirement already satisfied: stable-baselines3>=2.0.0a5 in
/opt/miniconda3/lib/python3.13/site-packages (from stable-
baselines3[extra]>=2.0.0a5->finrl==0.3.8) (2.8.0a2)
Requirement already satisfied: stockstats<0.6,>=0.5 in
/opt/miniconda3/lib/python3.13/site-packages (from finrl==0.3.8) (0.5.4)
Requirement already satisfied: webdriver-manager<5,>=4 in
/opt/miniconda3/lib/python3.13/site-packages (from finrl==0.3.8) (4.0.2)
Requirement already satisfied: wrds<4,>=3 in
/opt/miniconda3/lib/python3.13/site-packages (from finrl==0.3.8) (3.5.0)
Requirement already satisfied: yfinance<0.3,>=0.2 in
/opt/miniconda3/lib/python3.13/site-packages (from finrl==0.3.8) (0.2.58)
Requirement already satisfied: th in /opt/miniconda3/lib/python3.13/site-
packages (from eleganrl@ git+https://github.com/AI4Finance-
Foundation/ElegantRL.git->finrl==0.3.8) (0.4.1)
Requirement already satisfied: numpy in /opt/miniconda3/lib/python3.13/site-
packages (from eleganrl@ git+https://github.com/AI4Finance-
Foundation/ElegantRL.git->finrl==0.3.8) (2.4.2)
Requirement already satisfied: gymnasium in /opt/miniconda3/lib/python3.13/site-
packages (from eleganrl@ git+https://github.com/AI4Finance-
Foundation/ElegantRL.git->finrl==0.3.8) (1.2.3)
Requirement already satisfied: matplotlib in
/opt/miniconda3/lib/python3.13/site-packages (from eleganrl@ git+https://github.com/AI4Finance-Foundation/ElegantRL.git->finrl==0.3.8)
(3.10.8)
Requirement already satisfied: msgpack<2.0.0,>=1.0.3 in
/opt/miniconda3/lib/python3.13/site-packages (from alpaca-
py<0.38,>=0.37->finrl==0.3.8) (1.0.3)
Requirement already satisfied: pandas>=1.5.3 in
/opt/miniconda3/lib/python3.13/site-packages (from alpaca-
py<0.38,>=0.37->finrl==0.3.8) (2.2.3)
Requirement already satisfied: pydantic<3.0.0,>=2.0.3 in
/opt/miniconda3/lib/python3.13/site-packages (from alpaca-
py<0.38,>=0.37->finrl==0.3.8) (2.12.4)
Requirement already satisfied: requests<3.0.0,>=2.30.0 in
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/opt/miniconda3/lib/python3.13/site-packages (from alpaca-
py<0.38,>=0.37->finrl==0.3.8) (2.32.5)
Requirement already satisfied: sseclient-py<2.0.0,>=1.7.2 in
/opt/miniconda3/lib/python3.13/site-packages (from alpaca-
py<0.38,>=0.37->finrl==0.3.8) (1.9.0)
Requirement already satisfied: websockets>=10.4 in
/opt/miniconda3/lib/python3.13/site-packages (from alpaca-
py<0.38,>=0.37->finrl==0.3.8) (10.4)
Requirement already satisfied: urllib3<2,>1.24 in
/opt/miniconda3/lib/python3.13/site-packages (from alpaca-trade-
api<4,>=3->finrl==0.3.8) (1.26.20)
Requirement already satisfied: websocket-client<2,>=0.56.0 in
/opt/miniconda3/lib/python3.13/site-packages (from alpaca-trade-
api<4,>=3->finrl==0.3.8) (1.9.0)
Requirement already satisfied: aiohttp<4,>=3.8.3 in
/opt/miniconda3/lib/python3.13/site-packages (from alpaca-trade-
api<4,>=3->finrl==0.3.8) (3.13.3)
Requirement already satisfied: PyYAML==6.0.1 in
/opt/miniconda3/lib/python3.13/site-packages (from alpaca-trade-
api<4,>=3->finrl==0.3.8) (6.0.1)
Requirement already satisfied: deprecation==2.1.0 in
/opt/miniconda3/lib/python3.13/site-packages (from alpaca-trade-
api<4,>=3->finrl==0.3.8) (2.1.0)
Requirement already satisfied: packaging in /opt/miniconda3/lib/python3.13/site-
packages (from deprecation==2.1.0->alpaca-trade-api<4,>=3->finrl==0.3.8) (25.0)
Requirement already satisfied: aiohappyeyeballs>=2.5.0 in
/opt/miniconda3/lib/python3.13/site-packages (from aiohttp<4,>=3.8.3->alpaca-
trade-api<4,>=3->finrl==0.3.8) (2.6.1)
Requirement already satisfied: aiosignal>=1.4.0 in
/opt/miniconda3/lib/python3.13/site-packages (from aiohttp<4,>=3.8.3->alpaca-
trade-api<4,>=3->finrl==0.3.8) (1.4.0)
Requirement already satisfied: attrs>=17.3.0 in
/opt/miniconda3/lib/python3.13/site-packages (from aiohttp<4,>=3.8.3->alpaca-
trade-api<4,>=3->finrl==0.3.8) (25.4.0)
Requirement already satisfied: frozenlist>=1.1.1 in
/opt/miniconda3/lib/python3.13/site-packages (from aiohttp<4,>=3.8.3->alpaca-
trade-api<4,>=3->finrl==0.3.8) (1.8.0)
Requirement already satisfied: multidict<7.0,>=4.5 in
/opt/miniconda3/lib/python3.13/site-packages (from aiohttp<4,>=3.8.3->alpaca-
trade-api<4,>=3->finrl==0.3.8) (6.7.1)
Requirement already satisfied: propcache>=0.2.0 in
/opt/miniconda3/lib/python3.13/site-packages (from aiohttp<4,>=3.8.3->alpaca-
trade-api<4,>=3->finrl==0.3.8) (0.4.1)
Requirement already satisfied: yarl<2.0,>=1.17.0 in
/opt/miniconda3/lib/python3.13/site-packages (from aiohttp<4,>=3.8.3->alpaca-
trade-api<4,>=3->finrl==0.3.8) (1.22.0)
Requirement already satisfied: setuptools>=60.9.0 in
/opt/miniconda3/lib/python3.13/site-packages (from ccxt<4,>=3->finrl==0.3.8)
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(80.9.0)
Requirement already satisfied: certifi>=2018.1.18 in
/opt/miniconda3/lib/python3.13/site-packages (from ccxt<4,>=3->finrl==0.3.8)
(2026.1.4)
Requirement already satisfied: cryptography>=2.6.1 in
/opt/miniconda3/lib/python3.13/site-packages (from ccxt<4,>=3->finrl==0.3.8)
(46.0.3)
Requirement already satisfied: aiodns>=1.1.1 in
/opt/miniconda3/lib/python3.13/site-packages (from ccxt<4,>=3->finrl==0.3.8)
(4.0.0)
Requirement already satisfied: six in /opt/miniconda3/lib/python3.13/site-
packages (from jqdatasdk<2,>=1->finrl==0.3.8) (1.17.0)
Requirement already satisfied: SQLAlchemy>=1.2.8 in
/opt/miniconda3/lib/python3.13/site-packages (from
jqdatasdk<2,>=1->finrl==0.3.8) (2.0.46)
Requirement already satisfied: thriftpy2!=0.5.1,>=0.3.9 in
/opt/miniconda3/lib/python3.13/site-packages (from
jqdatasdk<2,>=1->finrl==0.3.8) (0.6.0)
Requirement already satisfied: pymysql>=0.7.6 in
/opt/miniconda3/lib/python3.13/site-packages (from
jqdatasdk<2,>=1->finrl==0.3.8) (1.1.2)
Requirement already satisfied: exchange-calendars>=3.3 in
/opt/miniconda3/lib/python3.13/site-packages (from pandas-market-
calendars<6,>=5->finrl==0.3.8) (4.13.1)
Requirement already satisfied: annotated-types>=0.6.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
pydantic<3.0.0,>=2.0.3->alpaca-py<0.38,>=0.37->finrl==0.3.8) (0.6.0)
Requirement already satisfied: pydantic-core==2.41.5 in
/opt/miniconda3/lib/python3.13/site-packages (from
pydantic<3.0.0,>=2.0.3->alpaca-py<0.38,>=0.37->finrl==0.3.8) (2.41.5)
Requirement already satisfied: typing-extensions>=4.14.1 in
/opt/miniconda3/lib/python3.13/site-packages (from
pydantic<3.0.0,>=2.0.3->alpaca-py<0.38,>=0.37->finrl==0.3.8) (4.15.0)
Requirement already satisfied: typing-inspection>=0.4.2 in
/opt/miniconda3/lib/python3.13/site-packages (from
pydantic<3.0.0,>=2.0.3->alpaca-py<0.38,>=0.37->finrl==0.3.8) (0.4.2)
Requirement already satisfied: ipython>=3.2.3 in
/opt/miniconda3/lib/python3.13/site-packages (from pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (9.8.0)
Requirement already satisfied: pytz>=2014.10 in
/opt/miniconda3/lib/python3.13/site-packages (from pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (2025.2)
Requirement already satisfied: scipy>=0.14.0 in
/opt/miniconda3/lib/python3.13/site-packages (from pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (1.17.0)
Requirement already satisfied: seaborn>=0.7.1 in
/opt/miniconda3/lib/python3.13/site-packages (from pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (0.13.2)
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Requirement already satisfied: empyrical-reloaded>=0.5.9 in
/opt/miniconda3/lib/python3.13/site-packages (from pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (0.5.12)
Requirement already satisfied: python-dateutil>=2.8.2 in
/opt/miniconda3/lib/python3.13/site-packages (from pandas>=1.5.3->alpaca-
py<0.38,>=0.37->finrl==0.3.8) (2.9.0.post0)
Requirement already satisfied: tzdata>=2022.7 in
/opt/miniconda3/lib/python3.13/site-packages (from pandas>=1.5.3->alpaca-
py<0.38,>=0.37->finrl==0.3.8) (2025.3)
Requirement already satisfied: cvxpy>=1.1.19 in
/opt/miniconda3/lib/python3.13/site-packages (from
pyportfolioopt<2,>=1->finrl==0.3.8) (1.8.1)
Requirement already satisfied: ecos<3.0.0,>=2.0.14 in
/opt/miniconda3/lib/python3.13/site-packages (from
pyportfolioopt<2,>=1->finrl==0.3.8) (2.0.14)
Requirement already satisfied: plotly<6.0.0,>=5.0.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
pyportfolioopt<2,>=1->finrl==0.3.8) (5.24.1)
Requirement already satisfied: tenacity>=6.2.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
plotly<6.0.0,>=5.0.0->pyportfolioopt<2,>=1->finrl==0.3.8) (9.1.4)
Requirement already satisfied: click>=7.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
ray<3,>=2->ray[default,tune]<3,>=2->finrl==0.3.8) (8.2.1)
Requirement already satisfied: filelock in /opt/miniconda3/lib/python3.13/site-
packages (from ray<3,>=2->ray[default,tune]<3,>=2->finrl==0.3.8) (3.24.2)
Requirement already satisfied: jsonschema in
/opt/miniconda3/lib/python3.13/site-packages (from
ray<3,>=2->ray[default,tune]<3,>=2->finrl==0.3.8) (4.26.0)
Requirement already satisfied: protobuf>=3.20.3 in
/opt/miniconda3/lib/python3.13/site-packages (from
ray<3,>=2->ray[default,tune]<3,>=2->finrl==0.3.8) (6.33.5)
Requirement already satisfied: aiohttp_cors in
/opt/miniconda3/lib/python3.13/site-packages (from
ray[default,tune]<3,>=2->finrl==0.3.8) (0.8.1)
Requirement already satisfied: colorful in /opt/miniconda3/lib/python3.13/site-
packages (from ray[default,tune]<3,>=2->finrl==0.3.8) (0.5.8)
Requirement already satisfied: py-spy>=0.4.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
ray[default,tune]<3,>=2->finrl==0.3.8) (0.4.1)
Requirement already satisfied: grpcio>=1.42.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
ray[default,tune]<3,>=2->finrl==0.3.8) (1.78.0)
Requirement already satisfied: opencensus in
/opt/miniconda3/lib/python3.13/site-packages (from
ray[default,tune]<3,>=2->finrl==0.3.8) (0.11.4)
Requirement already satisfied: opentelemetry-sdk>=1.30.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
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ray[default,tune]<3,>=2->finrl==0.3.8) (1.39.1)
Requirement already satisfied: opentelemetry-exporter-prometheus in
/opt/miniconda3/lib/python3.13/site-packages (from
ray[default,tune]<3,>=2->finrl==0.3.8) (0.60b1)
Requirement already satisfied: opentelemetry-proto in
/opt/miniconda3/lib/python3.13/site-packages (from
ray[default,tune]<3,>=2->finrl==0.3.8) (1.39.1)
Requirement already satisfied: prometheus_client>=0.7.1 in
/opt/miniconda3/lib/python3.13/site-packages (from
ray[default,tune]<3,>=2->finrl==0.3.8) (0.24.1)
Requirement already satisfied: smart_open in
/opt/miniconda3/lib/python3.13/site-packages (from
ray[default,tune]<3,>=2->finrl==0.3.8) (7.5.0)
Requirement already satisfied: virtualenv!=20.21.1,>=20.0.24 in
/opt/miniconda3/lib/python3.13/site-packages (from
ray[default,tune]<3,>=2->finrl==0.3.8) (20.36.1)
Requirement already satisfied: tensorboardX>=1.9 in
/opt/miniconda3/lib/python3.13/site-packages (from
ray[default,tune]<3,>=2->finrl==0.3.8) (2.6.4)
Requirement already satisfied: pyarrow>=9.0.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
ray[default,tune]<3,>=2->finrl==0.3.8) (23.0.1)
Requirement already satisfied: fsspec in /opt/miniconda3/lib/python3.13/site-
packages (from ray[default,tune]<3,>=2->finrl==0.3.8) (2026.2.0)
Requirement already satisfied: charset_normalizer<4,>=2 in
/opt/miniconda3/lib/python3.13/site-packages (from
requests<3.0.0,>=2.30.0->alpaca-py<0.38,>=0.37->finrl==0.3.8) (3.4.4)
Requirement already satisfied: idna<4,>=2.5 in
/opt/miniconda3/lib/python3.13/site-packages (from
requests<3.0.0,>=2.30.0->alpaca-py<0.38,>=0.37->finrl==0.3.8) (3.11)
Requirement already satisfied: joblib>=1.3.0 in
/opt/miniconda3/lib/python3.13/site-packages (from scikit-
learn<2,>=1->finrl==0.3.8) (1.5.3)
Requirement already satisfied: threadpoolctl>=3.2.0 in
/opt/miniconda3/lib/python3.13/site-packages (from scikit-
learn<2,>=1->finrl==0.3.8) (3.6.0)
Requirement already satisfied: trio~=0.17 in
/opt/miniconda3/lib/python3.13/site-packages (from selenium<5,>=4->finrl==0.3.8)
(0.33.0)
Requirement already satisfied: trio-websocket~=0.9 in
/opt/miniconda3/lib/python3.13/site-packages (from selenium<5,>=4->finrl==0.3.8)
(0.12.2)
Requirement already satisfied: sortedcontainers in
/opt/miniconda3/lib/python3.13/site-packages (from
trio~=0.17->selenium<5,>=4->finrl==0.3.8) (2.4.0)
Requirement already satisfied: outcome in /opt/miniconda3/lib/python3.13/site-
packages (from trio~=0.17->selenium<5,>=4->finrl==0.3.8) (1.3.0.post0)
Requirement already satisfied: sniffio>=1.3.0 in
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/opt/miniconda3/lib/python3.13/site-packages (from
trio~=0.17->selenium<5,>=4->finrl==0.3.8) (1.3.1)
Requirement already satisfied: wsproto>=0.14 in
/opt/miniconda3/lib/python3.13/site-packages (from trio-
websocket~=0.9->selenium<5,>=4->finrl==0.3.8) (1.3.2)
Requirement already satisfied: PySocks!=1.5.7,<2.0,>=1.5.6 in
/opt/miniconda3/lib/python3.13/site-packages (from
urllib3[socks]<3,>=1.26->selenium<5,>=4->finrl==0.3.8) (1.7.1)
Requirement already satisfied: python-dotenv in
/opt/miniconda3/lib/python3.13/site-packages (from webdriver-
manager<5,>=4->finrl==0.3.8) (1.1.0)
Requirement already satisfied: psycopg2-binary<2.10,>=2.9 in
/opt/miniconda3/lib/python3.13/site-packages (from wrds<4,>=3->finrl==0.3.8)
(2.9.11)
Requirement already satisfied: decorator>=4.3.2 in
/opt/miniconda3/lib/python3.13/site-packages (from ipython>=3.2.3->pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (5.2.1)
Requirement already satisfied: ipython-pygments-lexers>=1.0.0 in
/opt/miniconda3/lib/python3.13/site-packages (from ipython>=3.2.3->pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (1.1.1)
Requirement already satisfied: jedi>=0.18.1 in
/opt/miniconda3/lib/python3.13/site-packages (from ipython>=3.2.3->pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (0.19.2)
Requirement already satisfied: matplotlib-inline>=0.1.5 in
/opt/miniconda3/lib/python3.13/site-packages (from ipython>=3.2.3->pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (0.2.1)
Requirement already satisfied: pexpect>4.3 in
/opt/miniconda3/lib/python3.13/site-packages (from ipython>=3.2.3->pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (4.9.0)
Requirement already satisfied: prompt_toolkit<3.1.0,>=3.0.41 in
/opt/miniconda3/lib/python3.13/site-packages (from ipython>=3.2.3->pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (3.0.52)
Requirement already satisfied: pygments>=2.11.0 in
/opt/miniconda3/lib/python3.13/site-packages (from ipython>=3.2.3->pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (2.19.2)
Requirement already satisfied: stack_data>=0.6.0 in
/opt/miniconda3/lib/python3.13/site-packages (from ipython>=3.2.3->pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (0.6.3)
Requirement already satisfied: traitlets>=5.13.0 in
/opt/miniconda3/lib/python3.13/site-packages (from ipython>=3.2.3->pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (5.14.3)
Requirement already satisfied: wcwidth in /opt/miniconda3/lib/python3.13/site-
packages (from prompt_toolkit<3.1.0,>=3.0.41->ipython>=3.2.3->pyolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (0.6.0)
Requirement already satisfied: multitasking>=0.0.7 in
/opt/miniconda3/lib/python3.13/site-packages (from
yfinance<0.3,>=0.2->finrl==0.3.8) (0.0.12)
Requirement already satisfied: platformdirs>=2.0.0 in
```

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/opt/miniconda3/lib/python3.13/site-packages (from
yfinance<0.3,>=0.2->finrl==0.3.8) (4.5.0)
Requirement already satisfied: frozendict>=2.3.4 in
/opt/miniconda3/lib/python3.13/site-packages (from
yfinance<0.3,>=0.2->finrl==0.3.8) (2.4.6)
Requirement already satisfied: peewee>=3.16.2 in
/opt/miniconda3/lib/python3.13/site-packages (from
yfinance<0.3,>=0.2->finrl==0.3.8) (3.17.3)
Requirement already satisfied: beautifulsoup4>=4.11.1 in
/opt/miniconda3/lib/python3.13/site-packages (from
yfinance<0.3,>=0.2->finrl==0.3.8) (4.14.3)
Requirement already satisfied: curl_cffi>=0.7 in
/opt/miniconda3/lib/python3.13/site-packages (from
yfinance<0.3,>=0.2->finrl==0.3.8) (0.14.0)
Requirement already satisfied: pycares<6,>=5.0.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
aiodns>=1.1.1->ccxt<4,>=3->finrl==0.3.8) (5.0.1)
Requirement already satisfied: cffi>=1.5.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
pycares<6,>=5.0.0->aiodns>=1.1.1->ccxt<4,>=3->finrl==0.3.8) (2.0.0)
Requirement already satisfied: soupsieve>=1.6.1 in
/opt/miniconda3/lib/python3.13/site-packages (from
beautifulsoup4>=4.11.1->yfinance<0.3,>=0.2->finrl==0.3.8) (2.8.3)
Requirement already satisfied: pyparser in /opt/miniconda3/lib/python3.13/site-
packages (from
cffi>=1.5.0->pycares<6,>=5.0.0->aiodns>=1.1.1->ccxt<4,>=3->finrl==0.3.8) (2.23)
Requirement already satisfied: osqp>=1.0.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
cvxpy>=1.1.19->pypfolioopt<2,>=1->finrl==0.3.8) (1.1.1)
Requirement already satisfied: clarabel>=0.5.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
cvxpy>=1.1.19->pypfolioopt<2,>=1->finrl==0.3.8) (0.11.1)
Requirement already satisfied: scs>=3.2.4.post1 in
/opt/miniconda3/lib/python3.13/site-packages (from
cvxpy>=1.1.19->pypfolioopt<2,>=1->finrl==0.3.8) (3.2.11)
Requirement already satisfied: highspy>=1.11.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
cvxpy>=1.1.19->pypfolioopt<2,>=1->finrl==0.3.8) (1.13.1)
Requirement already satisfied: bottleneck>=1.3.0 in
/opt/miniconda3/lib/python3.13/site-packages (from empyrical-
reloaded>=0.5.9->pyfolio-reloaded<0.10,>=0.9->finrl==0.3.8) (1.6.0)
Requirement already satisfied: pyluach>=2.3.0 in
/opt/miniconda3/lib/python3.13/site-packages (from exchange-
calendars>=3.3->pandas-market-calendars<6,>=5->finrl==0.3.8) (2.3.0)
Requirement already satisfied: toolz>=1.0.0 in
/opt/miniconda3/lib/python3.13/site-packages (from exchange-
calendars>=3.3->pandas-market-calendars<6,>=5->finrl==0.3.8) (1.1.0)
Requirement already satisfied: korean_lunar_calendar>=0.3.1 in
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/opt/miniconda3/lib/python3.13/site-packages (from exchange-
calendars>=3.3->pandas-market-calendars<6,>=5->finrl==0.3.8) (0.3.1)
Requirement already satisfied: parso<0.9.0,>=0.8.4 in
/opt/miniconda3/lib/python3.13/site-packages (from
jedi>=0.18.1->ipython>=3.2.3->pyfolio-reloaded<0.10,>=0.9->finrl==0.3.8) (0.8.6)
Requirement already satisfied: contourpy>=1.0.1 in
/opt/miniconda3/lib/python3.13/site-packages (from matplotlib->eleganrl@
git+https://github.com/AI4Finance-Foundation/ElegantRL.git->finrl==0.3.8)
(1.3.3)
Requirement already satisfied: cycler>=0.10 in
/opt/miniconda3/lib/python3.13/site-packages (from matplotlib->eleganrl@
git+https://github.com/AI4Finance-Foundation/ElegantRL.git->finrl==0.3.8)
(0.12.1)
Requirement already satisfied: fonttools>=4.22.0 in
/opt/miniconda3/lib/python3.13/site-packages (from matplotlib->eleganrl@
git+https://github.com/AI4Finance-Foundation/ElegantRL.git->finrl==0.3.8)
(4.61.1)
Requirement already satisfied: kiwisolver>=1.3.1 in
/opt/miniconda3/lib/python3.13/site-packages (from matplotlib->eleganrl@
git+https://github.com/AI4Finance-Foundation/ElegantRL.git->finrl==0.3.8)
(1.4.9)
Requirement already satisfied: pillow>=8 in /opt/miniconda3/lib/python3.13/site-
packages (from matplotlib->eleganrl@ git+https://github.com/AI4Finance-
Foundation/ElegantRL.git->finrl==0.3.8) (12.1.1)
Requirement already satisfied: pyparsing>=3 in
/opt/miniconda3/lib/python3.13/site-packages (from matplotlib->eleganrl@
git+https://github.com/AI4Finance-Foundation/ElegantRL.git->finrl==0.3.8)
(3.3.2)
Requirement already satisfied: opentelemetry-api==1.39.1 in
/opt/miniconda3/lib/python3.13/site-packages (from opentelemetry-
sdk>=1.30.0->ray[default,tune]<3,>=2->finrl==0.3.8) (1.39.1)
Requirement already satisfied: opentelemetry-semantic-conventions==0.60b1 in
/opt/miniconda3/lib/python3.13/site-packages (from opentelemetry-
sdk>=1.30.0->ray[default,tune]<3,>=2->finrl==0.3.8) (0.60b1)
Requirement already satisfied: importlib-metadata<8.8.0,>=6.0 in
/opt/miniconda3/lib/python3.13/site-packages (from opentelemetry-
api==1.39.1->opentelemetry-sdk>=1.30.0->ray[default,tune]<3,>=2->finrl==0.3.8)
(8.7.1)
Requirement already satisfied: zipp>=3.20 in
/opt/miniconda3/lib/python3.13/site-packages (from importlib-
metadata<8.8.0,>=6.0->opentelemetry-api==1.39.1->opentelemetry-
sdk>=1.30.0->ray[default,tune]<3,>=2->finrl==0.3.8) (3.23.0)
Requirement already satisfied: jinja2 in /opt/miniconda3/lib/python3.13/site-
packages (from osqp>=1.0.0->cvxpy>=1.1.19->pyportfolioopt<2,>=1->finrl==0.3.8)
(3.1.6)
Requirement already satisfied: ptyprocess>=0.5 in
/opt/miniconda3/lib/python3.13/site-packages (from
pexpect>4.3->ipython>=3.2.3->pyfolio-reloaded<0.10,>=0.9->finrl==0.3.8) (0.7.0)
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Requirement already satisfied: torch<3.0,>=2.3 in
/opt/miniconda3/lib/python3.13/site-packages (from stable-
baselines3>=2.0.0a5->stable-baselines3[extra]>=2.0.0a5->finrl==0.3.8) (2.10.0)
Requirement already satisfied: cloudpickle in
/opt/miniconda3/lib/python3.13/site-packages (from stable-
baselines3>=2.0.0a5->stable-baselines3[extra]>=2.0.0a5->finrl==0.3.8) (3.1.2)
Requirement already satisfied: farama-notifications>=0.0.1 in
/opt/miniconda3/lib/python3.13/site-packages (from gymnasium->elegantrl@
git+https://github.com/AI4Finance-Foundation/ElegantRL.git->finrl==0.3.8)
(0.0.4)
Requirement already satisfied: sympy>=1.13.3 in
/opt/miniconda3/lib/python3.13/site-packages (from torch<3.0,>=2.3->stable-
baselines3>=2.0.0a5->stable-baselines3[extra]>=2.0.0a5->finrl==0.3.8) (1.14.0)
Requirement already satisfied: networkx>=2.5.1 in
/opt/miniconda3/lib/python3.13/site-packages (from torch<3.0,>=2.3->stable-
baselines3>=2.0.0a5->stable-baselines3[extra]>=2.0.0a5->finrl==0.3.8) (3.6.1)
Requirement already satisfied: opencv-python in
/opt/miniconda3/lib/python3.13/site-packages (from stable-
baselines3[extra]>=2.0.0a5->finrl==0.3.8) (4.13.0.92)
Requirement already satisfied: pygame in /opt/miniconda3/lib/python3.13/site-
packages (from stable-baselines3[extra]>=2.0.0a5->finrl==0.3.8) (2.6.1)
Requirement already satisfied: tensorboard>=2.9.1 in
/opt/miniconda3/lib/python3.13/site-packages (from stable-
baselines3[extra]>=2.0.0a5->finrl==0.3.8) (2.20.0)
Requirement already satisfied: psutil in /opt/miniconda3/lib/python3.13/site-
packages (from stable-baselines3[extra]>=2.0.0a5->finrl==0.3.8) (7.2.1)
Requirement already satisfied: tqdm in /opt/miniconda3/lib/python3.13/site-
packages (from stable-baselines3[extra]>=2.0.0a5->finrl==0.3.8) (4.67.1)
Requirement already satisfied: rich in /opt/miniconda3/lib/python3.13/site-
packages (from stable-baselines3[extra]>=2.0.0a5->finrl==0.3.8) (14.2.0)
Requirement already satisfied: ale-py>=0.9.0 in
/opt/miniconda3/lib/python3.13/site-packages (from stable-
baselines3[extra]>=2.0.0a5->finrl==0.3.8) (0.11.2)
Requirement already satisfied: executing>=1.2.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
stack_data>=0.6.0->ipython>=3.2.3->pyfolio-reloaded<0.10,>=0.9->finrl==0.3.8)
(2.2.1)
Requirement already satisfied: asttokens>=2.1.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
stack_data>=0.6.0->ipython>=3.2.3->pyfolio-reloaded<0.10,>=0.9->finrl==0.3.8)
(3.0.1)
Requirement already satisfied: pure_eval in /opt/miniconda3/lib/python3.13/site-
packages (from stack_data>=0.6.0->ipython>=3.2.3->pyfolio-
reloaded<0.10,>=0.9->finrl==0.3.8) (0.2.3)
Requirement already satisfied: mpmath<1.4,>=1.1.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
sympy>=1.13.3->torch<3.0,>=2.3->stable-baselines3>=2.0.0a5->stable-
baselines3[extra]>=2.0.0a5->finrl==0.3.8) (1.3.0)
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Requirement already satisfied: absl-py>=0.4 in
/opt/miniconda3/lib/python3.13/site-packages (from tensorflow>=2.9.1->stable-
baselines3[extra]>=2.0.0a5->finrl==0.3.8) (2.4.0)
Requirement already satisfied: markdown>=2.6.8 in
/opt/miniconda3/lib/python3.13/site-packages (from tensorflow>=2.9.1->stable-
baselines3[extra]>=2.0.0a5->finrl==0.3.8) (3.10.2)
Requirement already satisfied: tensorflow-data-server<0.8.0,>=0.7.0 in
/opt/miniconda3/lib/python3.13/site-packages (from tensorflow>=2.9.1->stable-
baselines3[extra]>=2.0.0a5->finrl==0.3.8) (0.7.2)
Requirement already satisfied: werkzeug>=1.0.1 in
/opt/miniconda3/lib/python3.13/site-packages (from tensorflow>=2.9.1->stable-
baselines3[extra]>=2.0.0a5->finrl==0.3.8) (3.1.5)
Requirement already satisfied: ply<4.0,>=3.4 in
/opt/miniconda3/lib/python3.13/site-packages (from
thriftpy!=0.5.1,>=0.3.9->jqdatasdk<2,>=1->finrl==0.3.8) (3.11)
Requirement already satisfied: distlib<1,>=0.3.7 in
/opt/miniconda3/lib/python3.13/site-packages (from
virtualenv!=20.21.1,>=20.0.24->ray[default,tune]<3,>=2->finrl==0.3.8) (0.4.0)
Requirement already satisfied: markupsafe>=2.1.1 in
/opt/miniconda3/lib/python3.13/site-packages (from
werkzeug>=1.0.1->tensorflow>=2.9.1->stable-
baselines3[extra]>=2.0.0a5->finrl==0.3.8) (3.0.3)
Requirement already satisfied: h11<1,>=0.16.0 in
/opt/miniconda3/lib/python3.13/site-packages (from wsproto>=0.14->trio-
websocket~=0.9->selenium<5,>=4->finrl==0.3.8) (0.16.0)
Requirement already satisfied: jsonschema-specifications>=2023.03.6 in
/opt/miniconda3/lib/python3.13/site-packages (from
jsonschema->ray<3,>=2->ray[default,tune]<3,>=2->finrl==0.3.8) (2025.9.1)
Requirement already satisfied: referencing>=0.28.4 in
/opt/miniconda3/lib/python3.13/site-packages (from
jsonschema->ray<3,>=2->ray[default,tune]<3,>=2->finrl==0.3.8) (0.37.0)
Requirement already satisfied: rpds-py>=0.25.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
jsonschema->ray<3,>=2->ray[default,tune]<3,>=2->finrl==0.3.8) (0.30.0)
Requirement already satisfied: opencensus-context>=0.1.3 in
/opt/miniconda3/lib/python3.13/site-packages (from
opencensus->ray[default,tune]<3,>=2->finrl==0.3.8) (0.1.3)
Requirement already satisfied: google-api-core<3.0.0,>=1.0.0 in
/opt/miniconda3/lib/python3.13/site-packages (from
opencensus->ray[default,tune]<3,>=2->finrl==0.3.8) (2.30.0)
Requirement already satisfied: googleapis-common-protos<2.0.0,>=1.56.3 in
/opt/miniconda3/lib/python3.13/site-packages (from google-api-
core<3.0.0,>=1.0.0->opencensus->ray[default,tune]<3,>=2->finrl==0.3.8) (1.72.0)
Requirement already satisfied: proto-plus<2.0.0,>=1.22.3 in
/opt/miniconda3/lib/python3.13/site-packages (from google-api-
core<3.0.0,>=1.0.0->opencensus->ray[default,tune]<3,>=2->finrl==0.3.8) (1.27.1)
Requirement already satisfied: google-auth<3.0.0,>=2.14.1 in
/opt/miniconda3/lib/python3.13/site-packages (from google-api-
```

```

core<3.0.0,>=1.0.0->opencensus->ray[default,tune]<3,>=2->finrl==0.3.8) (2.48.0)
Requirement already satisfied: pyasn1-modules>=0.2.1 in
/opt/miniconda3/lib/python3.13/site-packages (from google-
auth<3.0.0,>=2.14.1->google-api-
core<3.0.0,>=1.0.0->opencensus->ray[default,tune]<3,>=2->finrl==0.3.8) (0.4.2)
Requirement already satisfied: rsa<5,>=3.1.4 in
/opt/miniconda3/lib/python3.13/site-packages (from google-
auth<3.0.0,>=2.14.1->google-api-
core<3.0.0,>=1.0.0->opencensus->ray[default,tune]<3,>=2->finrl==0.3.8) (4.9.1)
Requirement already satisfied: pyasn1>=0.1.3 in
/opt/miniconda3/lib/python3.13/site-packages (from rsa<5,>=3.1.4->google-
auth<3.0.0,>=2.14.1->google-api-
core<3.0.0,>=1.0.0->opencensus->ray[default,tune]<3,>=2->finrl==0.3.8) (0.6.2)
Requirement already satisfied: markdown-it-py>=2.2.0 in
/opt/miniconda3/lib/python3.13/site-packages (from rich->stable-
baselines3[extra]>=2.0.0a5->finrl==0.3.8) (4.0.0)
Requirement already satisfied: mdurl~0.1 in
/opt/miniconda3/lib/python3.13/site-packages (from markdown-it-
py>=2.2.0->rich->stable-baselines3[extra]>=2.0.0a5->finrl==0.3.8) (0.1.2)
Requirement already satisfied: wrapt in /opt/miniconda3/lib/python3.13/site-
packages (from smart_open->ray[default,tune]<3,>=2->finrl==0.3.8) (2.1.1)
Requirement already satisfied: niltype<2.0,>=0.3 in
/opt/miniconda3/lib/python3.13/site-packages (from th->elegantrl@
git+https://github.com/AI4Finance-Foundation/ElegantRL.git->finrl==0.3.8)
(1.0.2)
zsh:1: 15.0.0 not found

```

```

[2]: import numpy as np
      import pandas as pd
      import matplotlib.pyplot as plt
      import matplotlib.dates as mdates
      import plotly.graph_objects as go
      import pkg_resources
      import yfinance as yf
      from datetime import timedelta, date
      from transformers import BertTokenizer, BertForSequenceClassification
      from newsapi import NewsApiClient
      import torch as th
      import torch.nn as nn

      import stable_baselines3
      import finrl

      from stable_baselines3.common.torch_layers import BaseFeaturesExtractor
      from finrl.meta.preprocessor.yahoo downloader import YahooDownloader
      from finrl.meta.preprocessor.preprocessors import FeatureEngineer
      from finrl.agents.stablebaselines3.models import DRLAgent

```

```

from finrl.meta.env_stock_trading.env_stocktrading import StockTradingEnv
from finrl.config import INDICATORS

%matplotlib inline
plt.close('all')

print(f"SB3 Version: {stable_baselines3.__version__}")
print(f"FinRL Version: {pkg_resources.get_distribution('finrl').version}")
print(f"CUDA Available: {th.cuda.is_available()}")


# Mac GPU (Metal / MPS) detection
if th.backends.mps.is_available():
    DEVICE = th.device('mps')
    print("MPS (Apple Metal GPU) available - using GPU ")
elif th.cuda.is_available():
    DEVICE = th.device('cuda')
    print(f"CUDA GPU available - using {th.cuda.get_device_name(0)} ")
else:
    DEVICE = th.device('cpu')
    print("No GPU found - falling back to CPU")

print(f"Active device: {DEVICE}")

```

```

/var/folders/sc/40gcq14x2cng8czg1s_vpkr000gn/T/ipykernel_31669/1609060016.py:6
: UserWarning: pkg_resources is deprecated as an API. See
https://setuptools.pypa.io/en/latest/pkg_resources.html. The pkg_resources
package is slated for removal as early as 2025-11-30. Refrain from using this
package or pin to Setuptools<81.
    import pkg_resources
/opt/miniconda3/lib/python3.13/site-packages/tqdm/auto.py:21: TqdmWarning:
IPProgress not found. Please update jupyter and ipywidgets. See
https://ipywidgets.readthedocs.io/en/stable/user_install.html
    from .autonotebook import tqdm as notebook_tqdm

SB3 Version: 2.8.0a2
FinRL Version: 0.3.8
CUDA Available: False
MPS (Apple Metal GPU) available - using GPU
Active device: mps

```

```

[ ]: # =====
# CELL 2b - Load FinBERT & NewsAPI Sentiment Utilities
# =====
import os
import pickle

# NewsAPI client
NEWSAPI_KEY = "0c5d7e70068a47889cf0b732e276991f"

```

```

newsapi      = NewsApiClient(api_key=NEWSAPI_KEY)

# FinBERT
SENTIMENT_DEVICE = 'cpu'

print("Loading FinBERT...")
tokenizer = BertTokenizer.from_pretrained('ProsusAI/finbert')
finbert   = BertForSequenceClassification.from_pretrained('ProsusAI/finbert')
finbert   = finbert.to(SENTIMENT_DEVICE)
finbert.eval()
print("FinBERT loaded ")

def score_headlines(headlines: list[str]) -> float:
    """
    Run a list of headlines through FinBERT.
    Returns a float in [-1, +1]: positive = bullish, negative = bearish.
    """
    if not headlines:
        return 0.0

    scores = []
    for text in headlines:
        inputs = tokenizer(
            text,
            return_tensors='pt',
            truncation=True,
            max_length=128,
            padding=True
        ).to(SENTIMENT_DEVICE)

        with th.no_grad():
            logits = finbert(**inputs).logits
            probs = th.softmax(logits, dim=1).squeeze()

        # FinBERT labels: 0=positive, 1=negative, 2=neutral
        score = probs[0].item() - probs[1].item()
        scores.append(score)

    return float(np.mean(scores))

def fetch_sentiment_newsapi(ticker: str, start_date: str, end_date: str) -> pd.
    ↪Series:
    """
    Fetch news headlines for a ticker from NewsAPI and score each day.
    """

```

```

daily_headlines: dict[str, list[str]] = {}

try:
    response = newsapi.get_everything(
        q=ticker,
        from_param=start_date,
        to=end_date,
        language='en',
        sort_by='publishedAt',
        page_size=100
    )

    for article in response.get('articles', []):
        pub_ts = pd.Timestamp(article['publishedAt'])
        date_str = pub_ts.strftime('%Y-%m-%d')
        title = article.get('title', '') or ''
        if title and '[Removed]' not in title:
            daily_headlines.setdefault(date_str, []).append(title)

except Exception as e:
    print(f" Warning: NewsAPI error for {ticker}: {e}")

dated_scores = {
    date_str: score_headlines(headlines)
    for date_str, headlines in daily_headlines.items()
}

return pd.Series(dated_scores, name=ticker)

def build_sentiment_df(tickers: list[str], start_date: str, end_date: str) -> pd.DataFrame:
    """
    Build a (trading_days x n_tickers) DataFrame of daily sentiment scores.
    Missing days are forward-filled then zero-filled (neutral).
    """
    print(f"Fetching NewsAPI sentiment for {len(tickers)} tickers "
          f"({start_date} → {end_date})...")
    series_list = []

    for i, ticker in enumerate(tickers):
        print(f" [{i+1}/{len(tickers)}] {ticker}", end='\r')
        s = fetch_sentiment_newsapi(ticker, start_date, end_date)
        series_list.append(s)

    df_sent = pd.DataFrame(series_list).T
    df_sent.index.name = 'date'

```

```

df_sent = df_sent.sort_index().ffill().fillna(0.0)

print(f"\nDone. Sentiment shape: {df_sent.shape}")
print(f"Non-zero sentiment entries: {(df_sent != 0).sum().sum()}")
return df_sent


def build_sentiment_df_cached(
    tickers: list[str],
    start_date: str,
    end_date: str,
    cache_file: str = 'sentiment_cache.pkl'
) -> pd.DataFrame:
    """
    Load sentiment from cache if it exists and was built today,
    otherwise fetch fresh from NewsAPI and save to cache.
    This prevents burning through the 100 requests/day limit
    every time a cell is re-run.
    """
    today_str = date.today().strftime('%Y-%m-%d')

    # Check for valid cache
    if os.path.exists(cache_file):
        with open(cache_file, 'rb') as f:
            cached = pickle.load(f)

        if cached.get('fetch_date') == today_str:
            print(f" Loaded sentiment from cache: {cache_file} "
                  f"(fetched today, {cached.get('n_requests')} requests used)")
            return cached['df']
        else:
            print(f"Cache found but is from {cached.get('fetch_date')} "
                  f"- fetching fresh data...")
    else:
        print(f"No cache found at {cache_file} - fetching fresh data...")

    # Fetch fresh from NewsAPI
    df_sent = build_sentiment_df(tickers, start_date, end_date)

    # Save to cache with metadata
    cache_data = {
        'fetch_date': today_str,
        'start_date': start_date,
        'end_date': end_date,
        'n_requests': len(tickers),
        'df': df_sent
    }

```

```

    with open(cache_file, 'wb') as f:
        pickle.dump(cache_data, f)

    print(f" Sentiment cached to {cache_file} "
          f"({len(tickers)} requests used today)")
    return df_sent

```

```
[4]: # =====
# CELL 3 - Download Data
# =====

TICKERS = [
    'AAPL', 'MSFT', 'GOOGL', 'AMZN', 'META', 'TSLA', 'NVDA', 'PYPL', 'ADBE', ▾
    ↵ 'NFLX',
    'INTC', 'CSCO', 'PEP', 'AVGO', 'COST', 'QCOM', 'CMCSA', 'TMUS', 'TXN', ▾
    ↵ 'AMGN',
    'HON', 'SBUX', 'INTU', 'MDLZ', 'GILD', 'ISRG', 'ADP', 'BKNG', 'VRTX', ▾
    ↵ 'ADI'
]
NUM_STOCKS = len(TICKERS) # 30 - use this constant everywhere, no magic numbers

# Download training data
df_raw_train = YahooDownloader(
    start_date='2020-01-01',
    end_date='2024-01-01',
    ticker_list=TICKERS
).fetch_data()

# Download test data (held-out period)
df_raw_test = YahooDownloader(
    start_date='2024-01-01',
    end_date='2025-01-01',
    ticker_list=TICKERS
).fetch_data()

# Add Technical Indicators
fe = FeatureEngineer(
    use_technical_indicator=True,
    tech_indicator_list=INDICATORS,
    use_vix=False,
    use_turbulence=False
)

df_train = fe.preprocess_data(df_raw_train)
df_test = fe.preprocess_data(df_raw_test)

print(f"Train shape: {df_train.shape}")
print(f"Test shape: {df_test.shape}")

```

YF deprecation warning: set proxy via new config function:
yf.set_config(proxy=proxy)

Shape of DataFrame: (30180, 8)

```

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

```

Shape of DataFrame: (7560, 8)
 Successfully added technical indicators
 Successfully added technical indicators
 Train shape: (30180, 16)
 Test shape: (7560, 16)

```
[ ]: # =====
# CELL 2c - Fetch Sentiment Scores (Cached)
# =====
from datetime import date, timedelta

TODAY      = date.today()
DAYS_LIMIT = 29

def safe_newsapi_start(start_date: str) -> str:
    """Clamp start_date to within the past 30 days for NewsAPI."""
    earliest_allowed = (TODAY - timedelta(days=DAYS_LIMIT)).strftime('%Y-%m-%d')
    return max(start_date, earliest_allowed)

TRAIN_START = '2020-01-01'
TRAIN_END   = '2024-01-01'
TEST_START  = '2024-01-01'
TEST_END    = '2025-01-01'

# Each cache file is tied to its date range so they don't overwrite each other
df_sent_train = build_sentiment_df_cached(
    TICKERS,
    safe_newsapi_start(TRAIN_START),
    TRAIN_END,
    cache_file='sentiment_train.pkl'
```

```

)
df_sent_test = build_sentiment_df_cached(
    TICKERS,
    safe_newsapi_start(TEST_START),
    TEST_END,
    cache_file='sentiment_test.pkl'
)

print("\nTrain sentiment (expect mostly zeros):")
print(df_sent_train.tail())
print("\nTest sentiment (expect mostly zeros):")
print(df_sent_test.tail())

```

[7]:

```

# =====
# CELL 4 - Clean, Validate & Merge Sentiment (Corrected)
# =====

# Define here so both Cell 4 and Cell 5 can reference it
INDICATORS_WITH_SENT = INDICATORS + ['sentiment']
INDICATORS_COUNT      = len(INDICATORS_WITH_SENT)

def prepare_df(df, df_sentiment, n_stocks=NUM_STOCKS):
    df = df.rename(columns={'datadate': 'date'})
    df = df.sort_values(['date', 'tic']).reset_index(drop=True)

    ticker_counts = df.groupby('date')['tic'].nunique()
    incomplete    = ticker_counts[ticker_counts != n_stocks].index
    if len(incomplete) > 0:
        print(f"Dropping {len(incomplete)} incomplete date(s)")
        df = df[~df['date'].isin(incomplete)].reset_index(drop=True)

    df_sent_long = df_sentiment.reset_index().melt(
        id_vars='date',
        var_name='tic',
        value_name='sentiment'
    )
    df_sent_long['date'] = df_sent_long['date'].astype(str).str[:10]
    df['date_str']       = df['date'].astype(str).str[:10]

    df = df.merge(
        df_sent_long,
        left_on=['date_str', 'tic'],
        right_on=['date', 'tic'],
        how='left',
        suffixes=(None, '_sent')
    ).drop(columns=['date_sent', 'date_str'], errors='ignore')

```

```

df['sentiment'] = df['sentiment'].fillna(0.0)

non_zero = (df['sentiment'] != 0).sum()
print(f"Sentiment merged - non-zero rows: {non_zero} / {len(df)}")

assert 'sentiment' in df.columns, "sentiment column missing!"

df.index = df['date'].factorize()[0]
return df

df_train = prepare_df(df_train, df_sent_train)
df_test = prepare_df(df_test, df_sent_test)

# Sanity check - now INDICATORS_WITH_SENT is defined above so this works
print(f"\nAll required indicator columns present in df_train:")
for ind in INDICATORS_WITH_SENT:
    present = ind in df_train.columns
    print(f" {ind}: {'' if present else ' MISSING'}")

print(f"\nTrain ready - {df_train['date'].nunique()} trading days")
print(f"Test ready - {df_test['date'].nunique()} trading days")

# =====
# CELL 5 - Define Model & Train (Sentiment-Aware, Corrected)
# =====
#INDICATORS_WITH_SENT = INDICATORS + ['sentiment']
#INDICATORS_COUNT      = len(INDICATORS_WITH_SENT)
INDICATORS_START_IDX = 1 + NUM_STOCKS + NUM_STOCKS
STATE_SPACE           = INDICATORS_START_IDX + (NUM_STOCKS * INDICATORS_COUNT)

# Sanity check - make sure state space matches what the env will actually see
expected_cols = 1 + NUM_STOCKS + NUM_STOCKS + (NUM_STOCKS * INDICATORS_COUNT)
print(f"Expected state space: {STATE_SPACE}")
print(f" = 1 cash + {NUM_STOCKS} prices + {NUM_STOCKS} shares "
      f"+ {NUM_STOCKS} stocks x {INDICATORS_COUNT} indicators")
assert STATE_SPACE == expected_cols, \
    f"State space mismatch: {STATE_SPACE} vs {expected_cols}"
print("State space verified ")

class VGG_FinRL_Extractor(BaseFeaturesExtractor):
    def __init__(self, observation_space, features_dim=512,
                 n_stocks=NUM_STOCKS, n_ind=INDICATORS_COUNT):
        super().__init__(observation_space, features_dim)
        self.n_stocks = n_stocks
        self.n_ind = n_ind

        self.input_norm = nn.BatchNorm2d(1)

```

```

    self.vgg = nn.Sequential(
        nn.Conv2d(1, 32, kernel_size=3, padding=1),
        nn.BatchNorm2d(32), nn.ReLU(),
        nn.Conv2d(32, 64, kernel_size=3, padding=1),
        nn.BatchNorm2d(64), nn.ReLU(),
    )

    with th.no_grad():
        sample = th.zeros(1, 1, n_stocks, n_ind)
        _norm_cpu = nn.BatchNorm2d(1)
        _vgg_cpu = nn.Sequential(
            nn.Conv2d(1, 32, kernel_size=3, padding=1),
            nn.BatchNorm2d(32), nn.ReLU(),
            nn.Conv2d(32, 64, kernel_size=3, padding=1),
            nn.BatchNorm2d(64), nn.ReLU(),
        )
        sample = _norm_cpu(sample)
        n_flatten = _vgg_cpu(sample).numel()

    self.fc = nn.Sequential(
        nn.Linear(n_flatten, features_dim),
        nn.ReLU()
    )

def forward(self, observations):
    img_data = observations[:, INDICATORS_START_IDX:]
    img_data = img_data.view(-1, 1, self.n_stocks, self.n_ind)
    img_data = self.input_norm(img_data)
    x = self.vgg(img_data)
    x = th.flatten(x, start_dim=1)
    return self.fc(x)

policy_kwargs = dict(
    features_extractor_class=VGG_FinRL_Extractor,
    features_extractor_kwargs=dict(
        features_dim=512,
        n_stocks=NUM_STOCKS,
        n_ind=INDICATORS_COUNT
    ),
)

def make_env(df):
    return StockTradingEnv(
        df=df,
        num_stock_shares=[0] * NUM_STOCKS,
        reward_scaling=1e-4,

```

```

        stock_dim=NUM_STOCKS,
        hmax=100,
        initial_amount=1_000_000,
        buy_cost_pct=[0.001] * NUM_STOCKS,
        sell_cost_pct=[0.001] * NUM_STOCKS,
        state_space=STATE_SPACE,
        tech_indicator_list=INDICATORS_WITH_SENT, # sentiment included here
        action_space=NUM_STOCKS
    )

e_train_gym = make_env(df_train)
e_test_gym = make_env(df_test)

env_train, _ = e_train_gym.get_sb_env()

model_params = {
    "n_steps": 2048,
    "ent_coef": 0.01,
    "learning_rate": 0.0001,
    "batch_size": 64,
    "device": DEVICE,
}
)

agent = DRLAgent(env=env_train)
model_vgg = agent.get_model(
    "ppo",
    policy_kws=policy_kws,
    model_kws=model_params,
    verbose=1
)

print("\nStarting Sentiment-Aware VGG Training...")
trained_vgg = agent.train_model(
    model=model_vgg,
    tb_log_name='vgg_ppo_sentiment_run',
    total_timesteps=500_000
)
# =====
# CELL 6 - Sanity Check Training Behaviour
# =====
shares_start = 1 + NUM_STOCKS # skip Cash + Prices
shares_end = shares_start + NUM_STOCKS

final_shares = np.array(e_train_gym.state_memory)[-1][shares_start:shares_end]
print(f"Total shares held across all stocks: {np.sum(final_shares)}")

actions = np.array(e_train_gym.actions_memory)

```

```
print(f"Average absolute action strength: {np.mean(np.abs(actions)):.6f}")
```

```
Sentiment merged - non-zero rows: 0 / 30180
Sentiment merged - non-zero rows: 0 / 7560
```

```
All required indicator columns present in df_train:
```

```
macd:
boll_ub:
boll_lb:
rsi_30:
cci_30:
dx_30:
close_30_sma:
close_60_sma:
sentiment:
```

```
Train ready - 1006 trading days
```

```
Test ready - 252 trading days
```

```
Expected state space: 331
```

```
= 1 cash + 30 prices + 30 shares + 30 stocks x 9 indicators
```

```
State space verified
```

```
{'n_steps': 2048, 'ent_coef': 0.01, 'learning_rate': 0.0001, 'batch_size': 64,
'device': device(type='mps')}
```

```
Using mps device
```

```
/opt/miniconda3/lib/python3.13/site-
packages/stable_baselines3/common/on_policy_algorithm.py:150: UserWarning: You
are trying to run PPO on the GPU, but it is primarily intended to run on the CPU
when not using a CNN policy (you are using ActorCriticPolicy which should be a
MlpPolicy). See https://github.com/DLR-RM/stable-baselines3/issues/1245 for more
info. You can pass `device='cpu'` or `export CUDA_VISIBLE_DEVICES=` to force
using the CPU. Note: The model will train, but the GPU utilization will be poor
and the training might take longer than on CPU.
```

```
warnings.warn(
```

```
Starting Sentiment-Aware VGG Training...
```

| | | |
|-----------------|-------------|--|
| time/ | | |
| fps | 276 | |
| iterations | 1 | |
| time_elapsed | 7 | |
| total_timesteps | 2048 | |
| train/ | | |
| reward | -3.1561205 | |
| reward_max | 7.140023 | |
| reward_mean | 0.016567688 | |
| reward_min | -8.425637 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 215 | |
| iterations | 2 | |
| time_elapsed | 18 | |
| total_timesteps | 4096 | |
| train/ | | |
| approx_kl | 0.007790231 | |
| clip_fraction | 0.0875 | |
| clip_range | 0.2 | |
| entropy_loss | -42.6 | |
| explained_variance | -0.0132 | |
| learning_rate | 0.0001 | |
| loss | 0.768 | |
| n_updates | 10 | |
| policy_gradient_loss | -0.00945 | |
| reward | 2.0421958 | |
| reward_max | 8.257703 | |
| reward_mean | 0.015451236 | |
| reward_min | -10.737056 | |
| std | 1 | |
| value_loss | 8.03 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 206 | |
| iterations | 3 | |
| time_elapsed | 29 | |
| total_timesteps | 6144 | |
| train/ | | |
| approx_kl | 0.010153657 | |
| clip_fraction | 0.0971 | |
| clip_range | 0.2 | |
| entropy_loss | -42.6 | |
| explained_variance | 0.67 | |
| learning_rate | 0.0001 | |
| loss | 1.95 | |
| n_updates | 20 | |
| policy_gradient_loss | -0.0164 | |
| reward | 0.47012872 | |
| reward_max | 8.290804 | |
| reward_mean | 0.054178815 | |
| reward_min | -9.783268 | |
| std | 1 | |
| value_loss | 4.75 | |

| | | |
|-------|--|--|
| time/ | | |
|-------|--|--|

| | | | |
|--|----------------------|-------------|--|
| | fps | 201 | |
| | iterations | 4 | |
| | time_elapsed | 40 | |
| | total_timesteps | 8192 | |
| | train/ | | |
| | approx_kl | 0.011530107 | |
| | clip_fraction | 0.098 | |
| | clip_range | 0.2 | |
| | entropy_loss | -42.6 | |
| | explained_variance | 0.782 | |
| | learning_rate | 0.0001 | |
| | loss | 1.06 | |
| | n_updates | 30 | |
| | policy_gradient_loss | -0.0174 | |
| | reward | 0.6307663 | |
| | reward_max | 7.923077 | |
| | reward_mean | 0.050136745 | |
| | reward_min | -10.899241 | |
| | std | 1 | |
| | value_loss | 5.76 | |

day: 1005, episode: 10
begin_total_asset: 1000000.00
end_total_asset: 1435182.10
total_reward: 435182.10
total_cost: 272770.59
total_trades: 26477
Sharpe: 0.475

| | | | |
|--|----------------------|-------------|--|
| | time/ | | |
| | fps | 198 | |
| | iterations | 5 | |
| | time_elapsed | 51 | |
| | total_timesteps | 10240 | |
| | train/ | | |
| | approx_kl | 0.012118849 | |
| | clip_fraction | 0.113 | |
| | clip_range | 0.2 | |
| | entropy_loss | -42.7 | |
| | explained_variance | 0.864 | |
| | learning_rate | 0.0001 | |
| | loss | 2.98 | |
| | n_updates | 40 | |
| | policy_gradient_loss | -0.0164 | |
| | reward | -1.6804281 | |
| | reward_max | 13.128266 | |
| | reward_mean | 0.037009362 | |

| | | |
|-------|----------------------|-------------|
| | reward_min | -9.515338 |
| | std | 1 |
| | value_loss | 5.27 |
| ----- | | |
| ----- | | |
| | time/ | |
| | fps | 197 |
| | iterations | 6 |
| | time_elapsed | 62 |
| | total_timesteps | 12288 |
| | train/ | |
| | approx_kl | 0.012341051 |
| | clip_fraction | 0.134 |
| | clip_range | 0.2 |
| | entropy_loss | -42.7 |
| | explained_variance | 0.884 |
| | learning_rate | 0.0001 |
| | loss | 1.09 |
| | n_updates | 50 |
| | policy_gradient_loss | -0.0182 |
| | reward | -0.09202063 |
| | reward_max | 9.15991 |
| | reward_mean | 0.04787761 |
| | reward_min | -9.731 |
| | std | 1 |
| | value_loss | 4.94 |
| ----- | | |
| ----- | | |
| | time/ | |
| | fps | 196 |
| | iterations | 7 |
| | time_elapsed | 73 |
| | total_timesteps | 14336 |
| | train/ | |
| | approx_kl | 0.015338001 |
| | clip_fraction | 0.172 |
| | clip_range | 0.2 |
| | entropy_loss | -42.7 |
| | explained_variance | 0.909 |
| | learning_rate | 0.0001 |
| | loss | 1.15 |
| | n_updates | 60 |
| | policy_gradient_loss | -0.0232 |
| | reward | 0.8142778 |
| | reward_max | 9.594488 |
| | reward_mean | 0.08789024 |
| | reward_min | -9.066261 |
| | std | 1.01 |

| | | | |
|----------------------|-------------|------|--|
| | value_loss | 3.26 | |
| ----- | | | |
| time/ | | | |
| fps | 195 | | |
| iterations | 8 | | |
| time_elapsed | 83 | | |
| total_timesteps | 16384 | | |
| train/ | | | |
| approx_kl | 0.015057897 | | |
| clip_fraction | 0.152 | | |
| clip_range | 0.2 | | |
| entropy_loss | -42.8 | | |
| explained_variance | 0.905 | | |
| learning_rate | 0.0001 | | |
| loss | 1.23 | | |
| n_updates | 70 | | |
| policy_gradient_loss | -0.0207 | | |
| reward | 2.2544668 | | |
| reward_max | 8.325826 | | |
| reward_mean | 0.08444418 | | |
| reward_min | -9.691698 | | |
| std | 1.01 | | |
| value_loss | 5.29 | | |
| ----- | | | |
| time/ | | | |
| fps | 194 | | |
| iterations | 9 | | |
| time_elapsed | 94 | | |
| total_timesteps | 18432 | | |
| train/ | | | |
| approx_kl | 0.014363711 | | |
| clip_fraction | 0.156 | | |
| clip_range | 0.2 | | |
| entropy_loss | -42.8 | | |
| explained_variance | 0.928 | | |
| learning_rate | 0.0001 | | |
| loss | 1.45 | | |
| n_updates | 80 | | |
| policy_gradient_loss | -0.0227 | | |
| reward | 1.1261926 | | |
| reward_max | 8.906368 | | |
| reward_mean | 0.068258606 | | |
| reward_min | -9.638256 | | |
| std | 1.01 | | |
| value_loss | 3.79 | | |
| ----- | | | |

```
day: 1005, episode: 20
begin_total_asset: 1000000.00
end_total_asset: 1395996.23
total_reward: 395996.23
total_cost: 268529.44
total_trades: 26372
Sharpe: 0.452
=====
```

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 194 | |
| iterations | 10 | |
| time_elapsed | 105 | |
| total_timesteps | 20480 | |
| train/ | | |
| approx_kl | 0.017868092 | |
| clip_fraction | 0.193 | |
| clip_range | 0.2 | |
| entropy_loss | -42.8 | |
| explained_variance | 0.931 | |
| learning_rate | 0.0001 | |
| loss | 1.19 | |
| n_updates | 90 | |
| policy_gradient_loss | -0.0238 | |
| reward | 0.49905276 | |
| reward_max | 7.6191525 | |
| reward_mean | 0.05105753 | |
| reward_min | -8.8393345 | |
| std | 1.01 | |
| value_loss | 3.82 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 193 | |
| iterations | 11 | |
| time_elapsed | 116 | |
| total_timesteps | 22528 | |
| train/ | | |
| approx_kl | 0.017650595 | |
| clip_fraction | 0.211 | |
| clip_range | 0.2 | |
| entropy_loss | -42.9 | |
| explained_variance | 0.944 | |
| learning_rate | 0.0001 | |
| loss | 1.7 | |
| n_updates | 100 | |
| policy_gradient_loss | -0.0271 | |
| reward | 1.0676948 | |

| | | |
|-------|----------------------|-------------|
| | reward_max | 8.492397 |
| | reward_mean | 0.077044785 |
| | reward_min | -9.233575 |
| | std | 1.01 |
| | value_loss | 2.78 |
| <hr/> | | |
| <hr/> | | |
| | time/ | |
| | fps | 193 |
| | iterations | 12 |
| | time_elapsed | 127 |
| | total_timesteps | 24576 |
| | train/ | |
| | approx_kl | 0.019844888 |
| | clip_fraction | 0.25 |
| | clip_range | 0.2 |
| | entropy_loss | -42.9 |
| | explained_variance | 0.946 |
| | learning_rate | 0.0001 |
| | loss | 1.12 |
| | n_updates | 110 |
| | policy_gradient_loss | -0.0301 |
| | reward | -2.3637652 |
| | reward_max | 9.174631 |
| | reward_mean | 0.06585242 |
| | reward_min | -10.077222 |
| | std | 1.01 |
| | value_loss | 3.11 |
| <hr/> | | |
| <hr/> | | |
| | time/ | |
| | fps | 192 |
| | iterations | 13 |
| | time_elapsed | 138 |
| | total_timesteps | 26624 |
| | train/ | |
| | approx_kl | 0.016080018 |
| | clip_fraction | 0.197 |
| | clip_range | 0.2 |
| | entropy_loss | -43 |
| | explained_variance | 0.955 |
| | learning_rate | 0.0001 |
| | loss | 0.7 |
| | n_updates | 120 |
| | policy_gradient_loss | -0.0256 |
| | reward | -1.5132041 |
| | reward_max | 9.582563 |
| | reward_mean | 0.14348952 |

| | |
|------------|------------|
| reward_min | -10.504288 |
| std | 1.01 |
| value_loss | 2.59 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 192 |
| iterations | 14 |
| time_elapsed | 148 |
| total_timesteps | 28672 |
| train/ | |
| approx_kl | 0.019049913 |
| clip_fraction | 0.231 |
| clip_range | 0.2 |
| entropy_loss | -43 |
| explained_variance | 0.944 |
| learning_rate | 0.0001 |
| loss | 0.641 |
| n_updates | 130 |
| policy_gradient_loss | -0.0244 |
| reward | -0.8973879 |
| reward_max | 8.961241 |
| reward_mean | 0.08024564 |
| reward_min | -11.075682 |
| std | 1.02 |
| value_loss | 3.78 |

```

day: 1005, episode: 30
begin_total_asset: 1000000.00
end_total_asset: 2125320.71
total_reward: 1125320.71
total_cost: 282048.73
total_trades: 26882
Sharpe: 0.910
=====
```

| | |
|--------------------|-------------|
| time/ | |
| fps | 192 |
| iterations | 15 |
| time_elapsed | 159 |
| total_timesteps | 30720 |
| train/ | |
| approx_kl | 0.017095085 |
| clip_fraction | 0.2 |
| clip_range | 0.2 |
| entropy_loss | -43.1 |
| explained_variance | 0.937 |
| learning_rate | 0.0001 |

| | |
|----------------------|------------|
| loss | 1.43 |
| n_updates | 140 |
| policy_gradient_loss | -0.023 |
| reward | -2.0704584 |
| reward_max | 9.409456 |
| reward_mean | 0.07676023 |
| reward_min | -10.103681 |
| std | 1.02 |
| value_loss | 5.24 |

| | |
|----------------------|------------|
| time/ | |
| fps | 191 |
| iterations | 16 |
| time_elapsed | 170 |
| total_timesteps | 32768 |
| train/ | |
| approx_kl | 0.01779809 |
| clip_fraction | 0.225 |
| clip_range | 0.2 |
| entropy_loss | -43.1 |
| explained_variance | 0.959 |
| learning_rate | 0.0001 |
| loss | 0.711 |
| n_updates | 150 |
| policy_gradient_loss | -0.0245 |
| reward | -2.6562974 |
| reward_max | 10.771311 |
| reward_mean | 0.15957262 |
| reward_min | -11.340059 |
| std | 1.02 |
| value_loss | 3.44 |

| | |
|--------------------|-------------|
| time/ | |
| fps | 191 |
| iterations | 17 |
| time_elapsed | 181 |
| total_timesteps | 34816 |
| train/ | |
| approx_kl | 0.016418643 |
| clip_fraction | 0.208 |
| clip_range | 0.2 |
| entropy_loss | -43.1 |
| explained_variance | 0.935 |
| learning_rate | 0.0001 |
| loss | 1.47 |
| n_updates | 160 |

| | | | |
|-------|----------------------|-------------|--|
| | policy_gradient_loss | -0.0233 | |
| | reward | 2.0434608 | |
| | reward_max | 11.517307 | |
| | reward_mean | 0.14191797 | |
| | reward_min | -10.927163 | |
| | std | 1.02 | |
| | value_loss | 6.58 | |
| <hr/> | | | |
| <hr/> | | | |
| | time/ | | |
| | fps | 191 | |
| | iterations | 18 | |
| | time_elapsed | 192 | |
| | total_timesteps | 36864 | |
| | train/ | | |
| | approx_kl | 0.017946953 | |
| | clip_fraction | 0.212 | |
| | clip_range | 0.2 | |
| | entropy_loss | -43.2 | |
| | explained_variance | 0.94 | |
| | learning_rate | 0.0001 | |
| | loss | 1.37 | |
| | n_updates | 170 | |
| | policy_gradient_loss | -0.0243 | |
| | reward | 1.3680279 | |
| | reward_max | 12.7447195 | |
| | reward_mean | 0.14774501 | |
| | reward_min | -10.514643 | |
| | std | 1.02 | |
| | value_loss | 4.47 | |
| <hr/> | | | |
| <hr/> | | | |
| | time/ | | |
| | fps | 190 | |
| | iterations | 19 | |
| | time_elapsed | 203 | |
| | total_timesteps | 38912 | |
| | train/ | | |
| | approx_kl | 0.014654177 | |
| | clip_fraction | 0.21 | |
| | clip_range | 0.2 | |
| | entropy_loss | -43.2 | |
| | explained_variance | 0.937 | |
| | learning_rate | 0.0001 | |
| | loss | 1.17 | |
| | n_updates | 180 | |
| | policy_gradient_loss | -0.024 | |
| | reward | -0.45028543 | |

| | | | |
|--|-------------|------------|--|
| | reward_max | 8.690737 | |
| | reward_mean | 0.09116808 | |
| | reward_min | -10.855721 | |
| | std | 1.02 | |
| | value_loss | 5.15 | |

day: 1005, episode: 40
begin_total_asset: 1000000.00
end_total_asset: 2118183.90
total_reward: 1118183.90
total_cost: 251671.34
total_trades: 26072
Sharpe: 0.840
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| | | | |
|--|----------------------|------------|--|
| | time/ | | |
| | fps | 190 | |
| | iterations | 20 | |
| | time_elapsed | 214 | |
| | total_timesteps | 40960 | |
| | train/ | | |
| | approx_kl | 0.0200581 | |
| | clip_fraction | 0.234 | |
| | clip_range | 0.2 | |
| | entropy_loss | -43.2 | |
| | explained_variance | 0.953 | |
| | learning_rate | 0.0001 | |
| | loss | 0.593 | |
| | n_updates | 190 | |
| | policy_gradient_loss | -0.0289 | |
| | reward | 0.08218607 | |
| | reward_max | 13.238824 | |
| | reward_mean | 0.13945287 | |
| | reward_min | -12.576351 | |
| | std | 1.02 | |
| | value_loss | 2.91 | |

| | | | |
|--|-----------------|-------------|--|
| | time/ | | |
| | fps | 190 | |
| | iterations | 21 | |
| | time_elapsed | 225 | |
| | total_timesteps | 43008 | |
| | train/ | | |
| | approx_kl | 0.018795282 | |
| | clip_fraction | 0.244 | |
| | clip_range | 0.2 | |
| | entropy_loss | -43.3 | |

| | | |
|----------------------|-------------|--|
| explained_variance | 0.949 | |
| learning_rate | 0.0001 | |
| loss | 2.04 | |
| n_updates | 200 | |
| policy_gradient_loss | -0.0265 | |
| reward | -1.1991087 | |
| reward_max | 8.648861 | |
| reward_mean | 0.15197761 | |
| reward_min | -10.852967 | |
| std | 1.02 | |
| value_loss | 3.78 | |
| <hr/> | | |
| <hr/> | | |
| time/ | | |
| fps | 190 | |
| iterations | 22 | |
| time_elapsed | 236 | |
| total_timesteps | 45056 | |
| train/ | | |
| approx_kl | 0.020217236 | |
| clip_fraction | 0.232 | |
| clip_range | 0.2 | |
| entropy_loss | -43.3 | |
| explained_variance | 0.949 | |
| learning_rate | 0.0001 | |
| loss | 1.73 | |
| n_updates | 210 | |
| policy_gradient_loss | -0.0262 | |
| reward | -1.1073569 | |
| reward_max | 10.886646 | |
| reward_mean | 0.17366676 | |
| reward_min | -10.583425 | |
| std | 1.02 | |
| value_loss | 3.46 | |
| <hr/> | | |
| <hr/> | | |
| time/ | | |
| fps | 190 | |
| iterations | 23 | |
| time_elapsed | 247 | |
| total_timesteps | 47104 | |
| train/ | | |
| approx_kl | 0.021026835 | |
| clip_fraction | 0.26 | |
| clip_range | 0.2 | |
| entropy_loss | -43.3 | |
| explained_variance | 0.954 | |
| learning_rate | 0.0001 | |

| | |
|----------------------|-------------|
| loss | 0.874 |
| n_updates | 220 |
| policy_gradient_loss | -0.0315 |
| reward | -0.17608956 |
| reward_max | 10.670886 |
| reward_mean | 0.1537793 |
| reward_min | -12.0186 |
| std | 1.03 |
| value_loss | 4.02 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 190 |
| iterations | 24 |
| time_elapsed | 258 |
| total_timesteps | 49152 |
| train/ | |
| approx_kl | 0.018403845 |
| clip_fraction | 0.247 |
| clip_range | 0.2 |
| entropy_loss | -43.3 |
| explained_variance | 0.944 |
| learning_rate | 0.0001 |
| loss | 1.17 |
| n_updates | 230 |
| policy_gradient_loss | -0.0204 |
| reward | 2.61895 |
| reward_max | 12.18062 |
| reward_mean | 0.18460232 |
| reward_min | -13.157635 |
| std | 1.03 |
| value_loss | 4.62 |

day: 1005, episode: 50
begin_total_asset: 1000000.00
end_total_asset: 3288037.74
total_reward: 2288037.74
total_cost: 281633.14
total_trades: 26712
Sharpe: 1.285

| | |
|-----------------|-------|
| time/ | |
| fps | 189 |
| iterations | 25 |
| time_elapsed | 269 |
| total_timesteps | 51200 |
| train/ | |

| | | | |
|--|----------------------|-------------|--|
| | approx_kl | 0.01983943 | |
| | clip_fraction | 0.213 | |
| | clip_range | 0.2 | |
| | entropy_loss | -43.3 | |
| | explained_variance | 0.926 | |
| | learning_rate | 0.0001 | |
| | loss | 3.92 | |
| | n_updates | 240 | |
| | policy_gradient_loss | -0.0189 | |
| | reward | -3.6131983 | |
| | reward_max | 9.857884 | |
| | reward_mean | 0.16624491 | |
| | reward_min | -10.7484255 | |
| | std | 1.03 | |
| | value_loss | 10.1 | |

| | | | |
|--|----------------------|-------------|--|
| | time/ | | |
| | fps | 189 | |
| | iterations | 26 | |
| | time_elapsed | 280 | |
| | total_timesteps | 53248 | |
| | train/ | | |
| | approx_kl | 0.020641152 | |
| | clip_fraction | 0.264 | |
| | clip_range | 0.2 | |
| | entropy_loss | -43.4 | |
| | explained_variance | 0.924 | |
| | learning_rate | 0.0001 | |
| | loss | 5.39 | |
| | n_updates | 250 | |
| | policy_gradient_loss | -0.0247 | |
| | reward | -4.254341 | |
| | reward_max | 12.077997 | |
| | reward_mean | 0.12698069 | |
| | reward_min | -12.490866 | |
| | std | 1.03 | |
| | value_loss | 7.41 | |

| | | | |
|--|-----------------|------------|--|
| | time/ | | |
| | fps | 189 | |
| | iterations | 27 | |
| | time_elapsed | 291 | |
| | total_timesteps | 55296 | |
| | train/ | | |
| | approx_kl | 0.02237419 | |
| | clip_fraction | 0.28 | |

| | |
|----------------------|------------|
| clip_range | 0.2 |
| entropy_loss | -43.4 |
| explained_variance | 0.95 |
| learning_rate | 0.0001 |
| loss | 3 |
| n_updates | 260 |
| policy_gradient_loss | -0.0262 |
| reward | 5.1555824 |
| reward_max | 14.488416 |
| reward_mean | 0.14715968 |
| reward_min | -11.839891 |
| std | 1.03 |
| value_loss | 6.53 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 189 |
| iterations | 28 |
| time_elapsed | 302 |
| total_timesteps | 57344 |
| train/ | |
| approx_kl | 0.023951858 |
| clip_fraction | 0.268 |
| clip_range | 0.2 |
| entropy_loss | -43.5 |
| explained_variance | 0.966 |
| learning_rate | 0.0001 |
| loss | 0.569 |
| n_updates | 270 |
| policy_gradient_loss | -0.029 |
| reward | -0.20800728 |
| reward_max | 12.915275 |
| reward_mean | 0.19683003 |
| reward_min | -10.186772 |
| std | 1.03 |
| value_loss | 3.55 |

day: 1005, episode: 60
begin_total_asset: 1000000.00
end_total_asset: 3186006.77
total_reward: 2186006.77
total_cost: 246961.72
total_trades: 25959
Sharpe: 1.148

| | |
|-------|-----|
| time/ | |
| fps | 189 |

| | |
|----------------------|-------------|
| iterations | 29 |
| time_elapsed | 313 |
| total_timesteps | 59392 |
| train/ | |
| approx_kl | 0.025115523 |
| clip_fraction | 0.276 |
| clip_range | 0.2 |
| entropy_loss | -43.5 |
| explained_variance | 0.96 |
| learning_rate | 0.0001 |
| loss | 1.47 |
| n_updates | 280 |
| policy_gradient_loss | -0.0297 |
| reward | -3.7130628 |
| reward_max | 20.129416 |
| reward_mean | 0.21194881 |
| reward_min | -13.115382 |
| std | 1.03 |
| value_loss | 3.39 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 189 |
| iterations | 30 |
| time_elapsed | 324 |
| total_timesteps | 61440 |
| train/ | |
| approx_kl | 0.019830931 |
| clip_fraction | 0.264 |
| clip_range | 0.2 |
| entropy_loss | -43.5 |
| explained_variance | 0.944 |
| learning_rate | 0.0001 |
| loss | 3.15 |
| n_updates | 290 |
| policy_gradient_loss | -0.0213 |
| reward | -1.4469173 |
| reward_max | 14.880005 |
| reward_mean | 0.17574766 |
| reward_min | -15.304574 |
| std | 1.03 |
| value_loss | 6.43 |

| | |
|--------------|-----|
| time/ | |
| fps | 189 |
| iterations | 31 |
| time_elapsed | 335 |

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|----------------------|-----------------|-------|--|
| | total_timesteps | 63488 | |
| train/ | | | |
| approx_kl | 0.01983494 | | |
| clip_fraction | 0.256 | | |
| clip_range | 0.2 | | |
| entropy_loss | -43.5 | | |
| explained_variance | 0.96 | | |
| learning_rate | 0.0001 | | |
| loss | 1.84 | | |
| n_updates | 300 | | |
| policy_gradient_loss | -0.0234 | | |
| reward | 0.42989913 | | |
| reward_max | 11.299261 | | |
| reward_mean | 0.1770696 | | |
| reward_min | -11.525704 | | |
| std | 1.03 | | |
| value_loss | 5.95 | | |
| ----- | | | |
| ----- | | | |
| time/ | | | |
| fps | 189 | | |
| iterations | 32 | | |
| time_elapsed | 346 | | |
| total_timesteps | 65536 | | |
| train/ | | | |
| approx_kl | 0.025164966 | | |
| clip_fraction | 0.28 | | |
| clip_range | 0.2 | | |
| entropy_loss | -43.6 | | |
| explained_variance | 0.964 | | |
| learning_rate | 0.0001 | | |
| loss | 2.15 | | |
| n_updates | 310 | | |
| policy_gradient_loss | -0.0349 | | |
| reward | 0.2603721 | | |
| reward_max | 13.569678 | | |
| reward_mean | 0.1869917 | | |
| reward_min | -10.850238 | | |
| std | 1.03 | | |
| value_loss | 4.74 | | |
| ----- | | | |
| ----- | | | |
| time/ | | | |
| fps | 189 | | |
| iterations | 33 | | |
| time_elapsed | 357 | | |
| total_timesteps | 67584 | | |
| train/ | | | |

| | | |
|--|----------------------|-------------|
| | approx_kl | 0.021963801 |
| | clip_fraction | 0.292 |
| | clip_range | 0.2 |
| | entropy_loss | -43.6 |
| | explained_variance | 0.965 |
| | learning_rate | 0.0001 |
| | loss | 3.04 |
| | n_updates | 320 |
| | policy_gradient_loss | -0.0277 |
| | reward | 0.92999837 |
| | reward_max | 18.405817 |
| | reward_mean | 0.24482355 |
| | reward_min | -19.94826 |
| | std | 1.04 |
| | value_loss | 4.95 |

day: 1005, episode: 70
begin_total_asset: 1000000.00
end_total_asset: 3417840.48
total_reward: 2417840.48
total_cost: 271627.11
total_trades: 26039
Sharpe: 1.232

| | | |
|--|----------------------|-------------|
| | time/ | |
| | fps | 189 |
| | iterations | 34 |
| | time_elapsed | 368 |
| | total_timesteps | 69632 |
| | train/ | |
| | approx_kl | 0.027661562 |
| | clip_fraction | 0.278 |
| | clip_range | 0.2 |
| | entropy_loss | -43.6 |
| | explained_variance | 0.919 |
| | learning_rate | 0.0001 |
| | loss | 1.27 |
| | n_updates | 330 |
| | policy_gradient_loss | -0.0202 |
| | reward | 2.5408168 |
| | reward_max | 17.860605 |
| | reward_mean | 0.23879834 |
| | reward_min | -13.003088 |
| | std | 1.04 |
| | value_loss | 7.85 |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 189 | |
| iterations | 35 | |
| time_elapsed | 379 | |
| total_timesteps | 71680 | |
| train/ | | |
| approx_kl | 0.021861594 | |
| clip_fraction | 0.256 | |
| clip_range | 0.2 | |
| entropy_loss | -43.7 | |
| explained_variance | 0.945 | |
| learning_rate | 0.0001 | |
| loss | 4.55 | |
| n_updates | 340 | |
| policy_gradient_loss | -0.0215 | |
| reward | 0.10066073 | |
| reward_max | 18.22406 | |
| reward_mean | 0.2537736 | |
| reward_min | -20.271093 | |
| std | 1.04 | |
| value_loss | 7.29 | |

| | | |
|----------------------|------------|--|
| time/ | | |
| fps | 189 | |
| iterations | 36 | |
| time_elapsed | 389 | |
| total_timesteps | 73728 | |
| train/ | | |
| approx_kl | 0.02248187 | |
| clip_fraction | 0.244 | |
| clip_range | 0.2 | |
| entropy_loss | -43.8 | |
| explained_variance | 0.951 | |
| learning_rate | 0.0001 | |
| loss | 3.28 | |
| n_updates | 350 | |
| policy_gradient_loss | -0.0261 | |
| reward | 0.94473016 | |
| reward_max | 17.030386 | |
| reward_mean | 0.24667244 | |
| reward_min | -11.195622 | |
| std | 1.04 | |
| value_loss | 9.99 | |

| | | |
|-------|-----|--|
| time/ | | |
| fps | 189 | |

| | |
|----------------------|-------------|
| iterations | 37 |
| time_elapsed | 400 |
| total_timesteps | 75776 |
| train/ | |
| approx_kl | 0.023791917 |
| clip_fraction | 0.268 |
| clip_range | 0.2 |
| entropy_loss | -43.8 |
| explained_variance | 0.951 |
| learning_rate | 0.0001 |
| loss | 5.04 |
| n_updates | 360 |
| policy_gradient_loss | -0.0249 |
| reward | 0.4783657 |
| reward_max | 16.571829 |
| reward_mean | 0.22113334 |
| reward_min | -12.189618 |
| std | 1.04 |
| value_loss | 9.25 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 38 |
| time_elapsed | 411 |
| total_timesteps | 77824 |
| train/ | |
| approx_kl | 0.024898104 |
| clip_fraction | 0.259 |
| clip_range | 0.2 |
| entropy_loss | -43.8 |
| explained_variance | 0.943 |
| learning_rate | 0.0001 |
| loss | 8.54 |
| n_updates | 370 |
| policy_gradient_loss | -0.0266 |
| reward | 1.3907661 |
| reward_max | 15.504005 |
| reward_mean | 0.28684312 |
| reward_min | -17.519665 |
| std | 1.04 |
| value_loss | 7.62 |

day: 1005, episode: 80
begin_total_asset: 1000000.00
end_total_asset: 4029172.84
total_reward: 3029172.84
total_cost: 219323.87

```
total_trades: 25029
```

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Sharpe: 1.325
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| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 39 | |
| time_elapsed | 422 | |
| total_timesteps | 79872 | |
| train/ | | |
| approx_kl | 0.022575133 | |
| clip_fraction | 0.269 | |
| clip_range | 0.2 | |
| entropy_loss | -43.8 | |
| explained_variance | 0.947 | |
| learning_rate | 0.0001 | |
| loss | 5.34 | |
| n_updates | 380 | |
| policy_gradient_loss | -0.024 | |
| reward | -0.82939744 | |
| reward_max | 22.69911 | |
| reward_mean | 0.28933832 | |
| reward_min | -15.059075 | |
| std | 1.04 | |
| value_loss | 10.7 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 40 | |
| time_elapsed | 433 | |
| total_timesteps | 81920 | |
| train/ | | |
| approx_kl | 0.022039574 | |
| clip_fraction | 0.27 | |
| clip_range | 0.2 | |
| entropy_loss | -43.9 | |
| explained_variance | 0.957 | |
| learning_rate | 0.0001 | |
| loss | 3.83 | |
| n_updates | 390 | |
| policy_gradient_loss | -0.0252 | |
| reward | 3.2352936 | |
| reward_max | 18.223104 | |
| reward_mean | 0.2938062 | |
| reward_min | -12.699653 | |
| std | 1.04 | |
| value_loss | 9.1 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 41 | |
| time_elapsed | 444 | |
| total_timesteps | 83968 | |
| train/ | | |
| approx_kl | 0.023556601 | |
| clip_fraction | 0.269 | |
| clip_range | 0.2 | |
| entropy_loss | -43.9 | |
| explained_variance | 0.961 | |
| learning_rate | 0.0001 | |
| loss | 1.64 | |
| n_updates | 400 | |
| policy_gradient_loss | -0.0252 | |
| reward | 0.2607473 | |
| reward_max | 18.693851 | |
| reward_mean | 0.30677107 | |
| reward_min | -13.127766 | |
| std | 1.05 | |
| value_loss | 9.18 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 42 | |
| time_elapsed | 455 | |
| total_timesteps | 86016 | |
| train/ | | |
| approx_kl | 0.021903906 | |
| clip_fraction | 0.263 | |
| clip_range | 0.2 | |
| entropy_loss | -43.9 | |
| explained_variance | 0.959 | |
| learning_rate | 0.0001 | |
| loss | 3.85 | |
| n_updates | 410 | |
| policy_gradient_loss | -0.0247 | |
| reward | -3.6645868 | |
| reward_max | 21.149523 | |
| reward_mean | 0.29779992 | |
| reward_min | -14.719602 | |
| std | 1.05 | |
| value_loss | 11 | |

| | | |
|----------------------|------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 43 | |
| time_elapsed | 466 | |
| total_timesteps | 88064 | |
| train/ | | |
| approx_kl | 0.02337766 | |
| clip_fraction | 0.266 | |
| clip_range | 0.2 | |
| entropy_loss | -43.9 | |
| explained_variance | 0.971 | |
| learning_rate | 0.0001 | |
| loss | 5.76 | |
| n_updates | 420 | |
| policy_gradient_loss | -0.0319 | |
| reward | 0.62076825 | |
| reward_max | 22.255695 | |
| reward_mean | 0.319449 | |
| reward_min | -13.315053 | |
| std | 1.05 | |
| value_loss | 9.31 | |

day: 1005, episode: 90
begin_total_asset: 1000000.00
end_total_asset: 4064961.75
total_reward: 3064961.75
total_cost: 184760.44
total_trades: 24360
Sharpe: 1.395

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 44 | |
| time_elapsed | 477 | |
| total_timesteps | 90112 | |
| train/ | | |
| approx_kl | 0.020109965 | |
| clip_fraction | 0.244 | |
| clip_range | 0.2 | |
| entropy_loss | -43.9 | |
| explained_variance | 0.975 | |
| learning_rate | 0.0001 | |
| loss | 2.85 | |
| n_updates | 430 | |
| policy_gradient_loss | -0.0272 | |
| reward | 3.979075 | |
| reward_max | 20.048115 | |

| | |
|-------------|------------|
| reward_mean | 0.33699125 |
| reward_min | -13.637577 |
| std | 1.05 |
| value_loss | 8.37 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 45 |
| time_elapsed | 487 |
| total_timesteps | 92160 |
| train/ | |
| approx_kl | 0.022464648 |
| clip_fraction | 0.26 |
| clip_range | 0.2 |
| entropy_loss | -43.9 |
| explained_variance | 0.967 |
| learning_rate | 0.0001 |
| loss | 2.61 |
| n_updates | 440 |
| policy_gradient_loss | -0.025 |
| reward | -9.350004 |
| reward_max | 21.499537 |
| reward_mean | 0.34950122 |
| reward_min | -13.976372 |
| std | 1.05 |
| value_loss | 10.6 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 46 |
| time_elapsed | 498 |
| total_timesteps | 94208 |
| train/ | |
| approx_kl | 0.02412486 |
| clip_fraction | 0.275 |
| clip_range | 0.2 |
| entropy_loss | -44 |
| explained_variance | 0.977 |
| learning_rate | 0.0001 |
| loss | 1.33 |
| n_updates | 450 |
| policy_gradient_loss | -0.0276 |
| reward | -0.08908631 |
| reward_max | 23.236355 |
| reward_mean | 0.314337 |
| reward_min | -15.552337 |

| | | | |
|-------|----------------------|-------------|--|
| | std | 1.05 | |
| | value_loss | 6.71 | |
| <hr/> | | | |
| <hr/> | | | |
| | time/ | | |
| | fps | 188 | |
| | iterations | 47 | |
| | time_elapsed | 509 | |
| | total_timesteps | 96256 | |
| | train/ | | |
| | approx_kl | 0.024594884 | |
| | clip_fraction | 0.254 | |
| | clip_range | 0.2 | |
| | entropy_loss | -44 | |
| | explained_variance | 0.969 | |
| | learning_rate | 0.0001 | |
| | loss | 3.45 | |
| | n_updates | 460 | |
| | policy_gradient_loss | -0.0292 | |
| | reward | -1.7459617 | |
| | reward_max | 21.47535 | |
| | reward_mean | 0.28471386 | |
| | reward_min | -19.5721 | |
| | std | 1.05 | |
| | value_loss | 10.1 | |
| <hr/> | | | |
| <hr/> | | | |
| | time/ | | |
| | fps | 188 | |
| | iterations | 48 | |
| | time_elapsed | 520 | |
| | total_timesteps | 98304 | |
| | train/ | | |
| | approx_kl | 0.021349577 | |
| | clip_fraction | 0.25 | |
| | clip_range | 0.2 | |
| | entropy_loss | -44.1 | |
| | explained_variance | 0.968 | |
| | learning_rate | 0.0001 | |
| | loss | 4.98 | |
| | n_updates | 470 | |
| | policy_gradient_loss | -0.0289 | |
| | reward | 4.4657464 | |
| | reward_max | 17.908098 | |
| | reward_mean | 0.29546076 | |
| | reward_min | -14.111347 | |
| | std | 1.05 | |
| | value_loss | 11.1 | |

```
-----  
day: 1005, episode: 100  
begin_total_asset: 1000000.00  
end_total_asset: 4057601.16  
total_reward: 3057601.16  
total_cost: 205612.19  
total_trades: 24548  
Sharpe: 1.235  
=====
```

| time/ | | |
|----------------------|-------------|--|
| fps | 188 | |
| iterations | 49 | |
| time_elapsed | 531 | |
| total_timesteps | 100352 | |
| train/ | | |
| approx_kl | 0.025261309 | |
| clip_fraction | 0.257 | |
| clip_range | 0.2 | |
| entropy_loss | -44.1 | |
| explained_variance | 0.982 | |
| learning_rate | 0.0001 | |
| loss | 0.991 | |
| n_updates | 480 | |
| policy_gradient_loss | -0.0273 | |
| reward | 1.3897405 | |
| reward_max | 19.254436 | |
| reward_mean | 0.31385496 | |
| reward_min | -16.160803 | |
| std | 1.05 | |
| value_loss | 4.38 | |

| time/ | | |
|----------------------|-------------|--|
| fps | 188 | |
| iterations | 50 | |
| time_elapsed | 542 | |
| total_timesteps | 102400 | |
| train/ | | |
| approx_kl | 0.022980552 | |
| clip_fraction | 0.252 | |
| clip_range | 0.2 | |
| entropy_loss | -44.2 | |
| explained_variance | 0.979 | |
| learning_rate | 0.0001 | |
| loss | 1.56 | |
| n_updates | 490 | |
| policy_gradient_loss | -0.0289 | |

| | |
|-------------|-------------|
| reward | -0.34364837 |
| reward_max | 19.977743 |
| reward_mean | 0.34528214 |
| reward_min | -18.963558 |
| std | 1.06 |
| value_loss | 5.69 |

| | |
|----------------------|------------|
| time/ | |
| fps | 188 |
| iterations | 51 |
| time_elapsed | 553 |
| total_timesteps | 104448 |
| train/ | |
| approx_kl | 0.02563347 |
| clip_fraction | 0.279 |
| clip_range | 0.2 |
| entropy_loss | -44.2 |
| explained_variance | 0.975 |
| learning_rate | 0.0001 |
| loss | 4.13 |
| n_updates | 500 |
| policy_gradient_loss | -0.0303 |
| reward | -3.8274827 |
| reward_max | 20.713623 |
| reward_mean | 0.3568252 |
| reward_min | -17.343088 |
| std | 1.06 |
| value_loss | 7.58 |

| | |
|----------------------|------------|
| time/ | |
| fps | 188 |
| iterations | 52 |
| time_elapsed | 564 |
| total_timesteps | 106496 |
| train/ | |
| approx_kl | 0.02255489 |
| clip_fraction | 0.256 |
| clip_range | 0.2 |
| entropy_loss | -44.2 |
| explained_variance | 0.964 |
| learning_rate | 0.0001 |
| loss | 4.84 |
| n_updates | 510 |
| policy_gradient_loss | -0.0247 |
| reward | 10.060777 |
| reward_max | 25.108248 |

| | |
|-------------|------------|
| reward_mean | 0.38602883 |
| reward_min | -27.624071 |
| std | 1.06 |
| value_loss | 11.5 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 53 |
| time_elapsed | 575 |
| total_timesteps | 108544 |
| train/ | |
| approx_kl | 0.023614176 |
| clip_fraction | 0.291 |
| clip_range | 0.2 |
| entropy_loss | -44.3 |
| explained_variance | 0.963 |
| learning_rate | 0.0001 |
| loss | 5.02 |
| n_updates | 520 |
| policy_gradient_loss | -0.0213 |
| reward | -1.117305 |
| reward_max | 19.760632 |
| reward_mean | 0.3328256 |
| reward_min | -17.607477 |
| std | 1.06 |
| value_loss | 13.4 |

day: 1005, episode: 110
begin_total_asset: 1000000.00
end_total_asset: 4349725.07
total_reward: 3349725.07
total_cost: 200206.90
total_trades: 24298
Sharpe: 1.295

| | |
|--------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 54 |
| time_elapsed | 586 |
| total_timesteps | 110592 |
| train/ | |
| approx_kl | 0.026052956 |
| clip_fraction | 0.275 |
| clip_range | 0.2 |
| entropy_loss | -44.3 |
| explained_variance | 0.977 |

| | |
|----------------------|------------|
| learning_rate | 0.0001 |
| loss | 2.54 |
| n_updates | 530 |
| policy_gradient_loss | -0.0323 |
| reward | 0.47923374 |
| reward_max | 19.76836 |
| reward_mean | 0.3453923 |
| reward_min | -18.772812 |
| std | 1.06 |
| value_loss | 8.72 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 55 |
| time_elapsed | 597 |
| total_timesteps | 112640 |
| train/ | |
| approx_kl | 0.025745053 |
| clip_fraction | 0.299 |
| clip_range | 0.2 |
| entropy_loss | -44.3 |
| explained_variance | 0.983 |
| learning_rate | 0.0001 |
| loss | 2.05 |
| n_updates | 540 |
| policy_gradient_loss | -0.0296 |
| reward | 11.589195 |
| reward_max | 20.176832 |
| reward_mean | 0.31581163 |
| reward_min | -16.60358 |
| std | 1.06 |
| value_loss | 6.96 |

| | |
|--------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 56 |
| time_elapsed | 608 |
| total_timesteps | 114688 |
| train/ | |
| approx_kl | 0.026225608 |
| clip_fraction | 0.293 |
| clip_range | 0.2 |
| entropy_loss | -44.3 |
| explained_variance | 0.965 |
| learning_rate | 0.0001 |
| loss | 5.21 |

| | | | | |
|-------|----------------------|--|-------------|--|
| | n_updates | | 550 | |
| | policy_gradient_loss | | -0.0234 | |
| | reward | | 0.3452577 | |
| | reward_max | | 21.192572 | |
| | reward_mean | | 0.42192775 | |
| | reward_min | | -19.253426 | |
| | std | | 1.06 | |
| | value_loss | | 11.2 | |
| <hr/> | | | | |
| | time/ | | | |
| | fps | | 188 | |
| | iterations | | 57 | |
| | time_elapsed | | 619 | |
| | total_timesteps | | 116736 | |
| | train/ | | | |
| | approx_kl | | 0.025815962 | |
| | clip_fraction | | 0.296 | |
| | clip_range | | 0.2 | |
| | entropy_loss | | -44.4 | |
| | explained_variance | | 0.974 | |
| | learning_rate | | 0.0001 | |
| | loss | | 4.67 | |
| | n_updates | | 560 | |
| | policy_gradient_loss | | -0.0287 | |
| | reward | | 5.730628 | |
| | reward_max | | 18.915678 | |
| | reward_mean | | 0.39666155 | |
| | reward_min | | -16.19405 | |
| | std | | 1.06 | |
| | value_loss | | 9.08 | |
| <hr/> | | | | |
| | time/ | | | |
| | fps | | 188 | |
| | iterations | | 58 | |
| | time_elapsed | | 630 | |
| | total_timesteps | | 118784 | |
| | train/ | | | |
| | approx_kl | | 0.026828151 | |
| | clip_fraction | | 0.306 | |
| | clip_range | | 0.2 | |
| | entropy_loss | | -44.4 | |
| | explained_variance | | 0.98 | |
| | learning_rate | | 0.0001 | |
| | loss | | 0.819 | |
| | n_updates | | 570 | |
| | policy_gradient_loss | | -0.0336 | |

| | | | |
|--|-------------|------------|--|
| | reward | 3.0882843 | |
| | reward_max | 19.973871 | |
| | reward_mean | 0.3936194 | |
| | reward_min | -18.538328 | |
| | std | 1.07 | |
| | value_loss | 7.67 | |

day: 1005, episode: 120
begin_total_asset: 1000000.00
end_total_asset: 5593677.15
total_reward: 4593677.15
total_cost: 196665.49
total_trades: 24007
Sharpe: 1.553

| | | | |
|--|----------------------|-------------|--|
| | time/ | | |
| | fps | 188 | |
| | iterations | 59 | |
| | time_elapsed | 641 | |
| | total_timesteps | 120832 | |
| | train/ | | |
| | approx_kl | 0.025546279 | |
| | clip_fraction | 0.298 | |
| | clip_range | 0.2 | |
| | entropy_loss | -44.5 | |
| | explained_variance | 0.985 | |
| | learning_rate | 0.0001 | |
| | loss | 1.48 | |
| | n_updates | 580 | |
| | policy_gradient_loss | -0.0331 | |
| | reward | 1.5932955 | |
| | reward_max | 20.94481 | |
| | reward_mean | 0.4649406 | |
| | reward_min | -20.048594 | |
| | std | 1.07 | |
| | value_loss | 5.91 | |

| | | | |
|--|-----------------|-------------|--|
| | time/ | | |
| | fps | 188 | |
| | iterations | 60 | |
| | time_elapsed | 652 | |
| | total_timesteps | 122880 | |
| | train/ | | |
| | approx_kl | 0.028029075 | |
| | clip_fraction | 0.286 | |
| | clip_range | 0.2 | |

| | | | |
|-------|----------------------|-------------|--|
| | entropy_loss | -44.5 | |
| | explained_variance | 0.975 | |
| | learning_rate | 0.0001 | |
| | loss | 11.3 | |
| | n_updates | 590 | |
| | policy_gradient_loss | -0.0287 | |
| | reward | 0.3105909 | |
| | reward_max | 17.475964 | |
| | reward_mean | 0.38993573 | |
| | reward_min | -16.616516 | |
| | std | 1.07 | |
| | value_loss | 10.7 | |
| <hr/> | | | |
| | time/ | | |
| | fps | 188 | |
| | iterations | 61 | |
| | time_elapsed | 662 | |
| | total_timesteps | 124928 | |
| | train/ | | |
| | approx_kl | 0.026941013 | |
| | clip_fraction | 0.305 | |
| | clip_range | 0.2 | |
| | entropy_loss | -44.5 | |
| | explained_variance | 0.975 | |
| | learning_rate | 0.0001 | |
| | loss | 3.39 | |
| | n_updates | 600 | |
| | policy_gradient_loss | -0.0307 | |
| | reward | 1.5524199 | |
| | reward_max | 23.253231 | |
| | reward_mean | 0.40304884 | |
| | reward_min | -24.631147 | |
| | std | 1.07 | |
| | value_loss | 8.34 | |
| <hr/> | | | |
| | time/ | | |
| | fps | 188 | |
| | iterations | 62 | |
| | time_elapsed | 673 | |
| | total_timesteps | 126976 | |
| | train/ | | |
| | approx_kl | 0.022626624 | |
| | clip_fraction | 0.287 | |
| | clip_range | 0.2 | |
| | entropy_loss | -44.6 | |
| | explained_variance | 0.974 | |

| | |
|----------------------|------------|
| learning_rate | 0.0001 |
| loss | 4.95 |
| n_updates | 610 |
| policy_gradient_loss | -0.0237 |
| reward | 1.2778133 |
| reward_max | 23.450813 |
| reward_mean | 0.4391761 |
| reward_min | -24.276438 |
| std | 1.07 |
| value_loss | 9.09 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 63 |
| time_elapsed | 685 |
| total_timesteps | 129024 |
| train/ | |
| approx_kl | 0.023516856 |
| clip_fraction | 0.264 |
| clip_range | 0.2 |
| entropy_loss | -44.6 |
| explained_variance | 0.984 |
| learning_rate | 0.0001 |
| loss | 4.31 |
| n_updates | 620 |
| policy_gradient_loss | -0.0305 |
| reward | 9.464125 |
| reward_max | 21.400385 |
| reward_mean | 0.459784 |
| reward_min | -21.379763 |
| std | 1.07 |
| value_loss | 8.41 |

day: 1005, episode: 130
begin_total_asset: 1000000.00
end_total_asset: 4888710.96
total_reward: 3888710.96
total_cost: 190358.24
total_trades: 23724
Sharpe: 1.456

| | |
|-----------------|--------|
| time/ | |
| fps | 188 |
| iterations | 64 |
| time_elapsed | 697 |
| total_timesteps | 131072 |

| | | |
|----------------------|------------|--|
| train/ | | |
| approx_kl | 0.02775554 | |
| clip_fraction | 0.305 | |
| clip_range | 0.2 | |
| entropy_loss | -44.7 | |
| explained_variance | 0.98 | |
| learning_rate | 0.0001 | |
| loss | 4.92 | |
| n_updates | 630 | |
| policy_gradient_loss | -0.0316 | |
| reward | -6.9188757 | |
| reward_max | 24.741856 | |
| reward_mean | 0.39901245 | |
| reward_min | -27.572683 | |
| std | 1.07 | |
| value_loss | 10.4 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 65 | |
| time_elapsed | 708 | |
| total_timesteps | 133120 | |
| train/ | | |
| approx_kl | 0.027089752 | |
| clip_fraction | 0.305 | |
| clip_range | 0.2 | |
| entropy_loss | -44.7 | |
| explained_variance | 0.982 | |
| learning_rate | 0.0001 | |
| loss | 1.19 | |
| n_updates | 640 | |
| policy_gradient_loss | -0.0342 | |
| reward | -5.015077 | |
| reward_max | 22.695148 | |
| reward_mean | 0.4022821 | |
| reward_min | -22.841688 | |
| std | 1.08 | |
| value_loss | 6.7 | |

| | | |
|-----------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 66 | |
| time_elapsed | 718 | |
| total_timesteps | 135168 | |
| train/ | | |
| approx_kl | 0.027402876 | |

| | |
|----------------------|------------|
| clip_fraction | 0.308 |
| clip_range | 0.2 |
| entropy_loss | -44.7 |
| explained_variance | 0.983 |
| learning_rate | 0.0001 |
| loss | 2.79 |
| n_updates | 650 |
| policy_gradient_loss | -0.0334 |
| reward | 2.2464652 |
| reward_max | 32.77882 |
| reward_mean | 0.42059398 |
| reward_min | -37.933743 |
| std | 1.08 |
| value_loss | 6.99 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 67 |
| time_elapsed | 729 |
| total_timesteps | 137216 |
| train/ | |
| approx_kl | 0.029143529 |
| clip_fraction | 0.355 |
| clip_range | 0.2 |
| entropy_loss | -44.8 |
| explained_variance | 0.958 |
| learning_rate | 0.0001 |
| loss | 4.53 |
| n_updates | 660 |
| policy_gradient_loss | -0.0196 |
| reward | 0.90449536 |
| reward_max | 25.64336 |
| reward_mean | 0.36348802 |
| reward_min | -28.917751 |
| std | 1.08 |
| value_loss | 10.7 |

| | |
|-----------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 68 |
| time_elapsed | 740 |
| total_timesteps | 139264 |
| train/ | |
| approx_kl | 0.027227689 |
| clip_fraction | 0.327 |
| clip_range | 0.2 |

| | |
|----------------------|------------|
| entropy_loss | -44.8 |
| explained_variance | 0.979 |
| learning_rate | 0.0001 |
| loss | 2.03 |
| n_updates | 670 |
| policy_gradient_loss | -0.0287 |
| reward | 3.3583314 |
| reward_max | 35.566097 |
| reward_mean | 0.40697095 |
| reward_min | -35.950943 |
| std | 1.08 |
| value_loss | 6.04 |

day: 1005, episode: 140
begin_total_asset: 1000000.00
end_total_asset: 4709840.80
total_reward: 3709840.80
total_cost: 191469.26
total_trades: 24054
Sharpe: 1.391

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 69 |
| time_elapsed | 751 |
| total_timesteps | 141312 |
| train/ | |
| approx_kl | 0.025772607 |
| clip_fraction | 0.291 |
| clip_range | 0.2 |
| entropy_loss | -44.9 |
| explained_variance | 0.974 |
| learning_rate | 0.0001 |
| loss | 7.47 |
| n_updates | 680 |
| policy_gradient_loss | -0.027 |
| reward | -4.5543146 |
| reward_max | 28.242207 |
| reward_mean | 0.41979742 |
| reward_min | -32.04901 |
| std | 1.08 |
| value_loss | 11.2 |

| | |
|------------|-----|
| time/ | |
| fps | 187 |
| iterations | 70 |

| | |
|----------------------|-------------|
| time_elapsed | 762 |
| total_timesteps | 143360 |
| train/ | |
| approx_kl | 0.024460565 |
| clip_fraction | 0.277 |
| clip_range | 0.2 |
| entropy_loss | -44.9 |
| explained_variance | 0.973 |
| learning_rate | 0.0001 |
| loss | 3.61 |
| n_updates | 690 |
| policy_gradient_loss | -0.0255 |
| reward | -3.8101077 |
| reward_max | 27.320707 |
| reward_mean | 0.41521937 |
| reward_min | -24.16353 |
| std | 1.08 |
| value_loss | 13.7 |

| | |
|----------------------|------------|
| time/ | |
| fps | 188 |
| iterations | 71 |
| time_elapsed | 773 |
| total_timesteps | 145408 |
| train/ | |
| approx_kl | 0.03466608 |
| clip_fraction | 0.364 |
| clip_range | 0.2 |
| entropy_loss | -45 |
| explained_variance | 0.98 |
| learning_rate | 0.0001 |
| loss | 2.78 |
| n_updates | 700 |
| policy_gradient_loss | -0.0345 |
| reward | -1.9739374 |
| reward_max | 27.448322 |
| reward_mean | 0.40451407 |
| reward_min | -31.296486 |
| std | 1.08 |
| value_loss | 6.73 |

| | |
|-----------------|--------|
| time/ | |
| fps | 188 |
| iterations | 72 |
| time_elapsed | 784 |
| total_timesteps | 147456 |

| | | |
|----------------------|-------------|--|
| train/ | | |
| approx_kl | 0.033677466 | |
| clip_fraction | 0.36 | |
| clip_range | 0.2 | |
| entropy_loss | -45 | |
| explained_variance | 0.981 | |
| learning_rate | 0.0001 | |
| loss | 0.967 | |
| n_updates | 710 | |
| policy_gradient_loss | -0.0286 | |
| reward | 0.4699393 | |
| reward_max | 25.03032 | |
| reward_mean | 0.46326172 | |
| reward_min | -28.140425 | |
| std | 1.09 | |
| value_loss | 4.32 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 73 | |
| time_elapsed | 795 | |
| total_timesteps | 149504 | |
| train/ | | |
| approx_kl | 0.027262177 | |
| clip_fraction | 0.326 | |
| clip_range | 0.2 | |
| entropy_loss | -45 | |
| explained_variance | 0.982 | |
| learning_rate | 0.0001 | |
| loss | 2.19 | |
| n_updates | 720 | |
| policy_gradient_loss | -0.0286 | |
| reward | -8.809403 | |
| reward_max | 19.61633 | |
| reward_mean | 0.38088885 | |
| reward_min | -16.03385 | |
| std | 1.09 | |
| value_loss | 5.02 | |

```
day: 1005, episode: 150
begin_total_asset: 1000000.00
end_total_asset: 5434964.46
total_reward: 4434964.46
total_cost: 176724.86
total_trades: 23663
Sharpe: 1.618
```

| | | |
|----------------------|--------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 74 | |
| time_elapsed | 805 | |
| total_timesteps | 151552 | |
| train/ | | |
| approx_kl | 0.028428271 | |
| clip_fraction | 0.342 | |
| clip_range | 0.2 | |
| entropy_loss | -45 | |
| explained_variance | 0.966 | |
| learning_rate | 0.0001 | |
| loss | 1.98 | |
| n_updates | 730 | |
| policy_gradient_loss | -0.0227 | |
| reward | -0.024988705 | |
| reward_max | 23.385101 | |
| reward_mean | 0.44259483 | |
| reward_min | -24.809343 | |
| std | 1.09 | |
| value_loss | 5.11 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 75 | |
| time_elapsed | 817 | |
| total_timesteps | 153600 | |
| train/ | | |
| approx_kl | 0.030717278 | |
| clip_fraction | 0.344 | |
| clip_range | 0.2 | |
| entropy_loss | -45.1 | |
| explained_variance | 0.978 | |
| learning_rate | 0.0001 | |
| loss | 1.01 | |
| n_updates | 740 | |
| policy_gradient_loss | -0.0269 | |
| reward | -2.9491637 | |
| reward_max | 21.180235 | |
| reward_mean | 0.43196508 | |
| reward_min | -21.9559 | |
| std | 1.09 | |
| value_loss | 4.84 | |

| | | |
|-------|--|--|
| time/ | | |
|-------|--|--|

| | | | |
|--|----------------------|------------|--|
| | fps | 187 | |
| | iterations | 76 | |
| | time_elapsed | 828 | |
| | total_timesteps | 155648 | |
| | train/ | | |
| | approx_kl | 0.02947245 | |
| | clip_fraction | 0.342 | |
| | clip_range | 0.2 | |
| | entropy_loss | -45.1 | |
| | explained_variance | 0.982 | |
| | learning_rate | 0.0001 | |
| | loss | 4.22 | |
| | n_updates | 750 | |
| | policy_gradient_loss | -0.0329 | |
| | reward | 1.8532262 | |
| | reward_max | 26.900848 | |
| | reward_mean | 0.4191161 | |
| | reward_min | -28.368807 | |
| | std | 1.09 | |
| | value_loss | 5.73 | |

| | | | |
|--|----------------------|-------------|--|
| | time/ | | |
| | fps | 187 | |
| | iterations | 77 | |
| | time_elapsed | 838 | |
| | total_timesteps | 157696 | |
| | train/ | | |
| | approx_kl | 0.031355727 | |
| | clip_fraction | 0.349 | |
| | clip_range | 0.2 | |
| | entropy_loss | -45.2 | |
| | explained_variance | 0.972 | |
| | learning_rate | 0.0001 | |
| | loss | 3.37 | |
| | n_updates | 760 | |
| | policy_gradient_loss | -0.0213 | |
| | reward | -1.8422098 | |
| | reward_max | 23.430143 | |
| | reward_mean | 0.37302637 | |
| | reward_min | -24.696856 | |
| | std | 1.09 | |
| | value_loss | 7.27 | |

| | | | |
|--|------------|-----|--|
| | time/ | | |
| | fps | 187 | |
| | iterations | 78 | |

| | |
|----------------------|-------------|
| time_elapsed | 849 |
| total_timesteps | 159744 |
| train/ | |
| approx_kl | 0.027869074 |
| clip_fraction | 0.301 |
| clip_range | 0.2 |
| entropy_loss | -45.2 |
| explained_variance | 0.982 |
| learning_rate | 0.0001 |
| loss | 1.86 |
| n_updates | 770 |
| policy_gradient_loss | -0.0322 |
| reward | 0.6322424 |
| reward_max | 23.63331 |
| reward_mean | 0.4288771 |
| reward_min | -22.48937 |
| std | 1.09 |
| value_loss | 5.87 |

day: 1005, episode: 160
begin_total_asset: 1000000.00
end_total_asset: 5059534.82
total_reward: 4059534.82
total_cost: 191521.50
total_trades: 24084
Sharpe: 1.433

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 79 |
| time_elapsed | 860 |
| total_timesteps | 161792 |
| train/ | |
| approx_kl | 0.028161254 |
| clip_fraction | 0.316 |
| clip_range | 0.2 |
| entropy_loss | -45.3 |
| explained_variance | 0.985 |
| learning_rate | 0.0001 |
| loss | 0.991 |
| n_updates | 780 |
| policy_gradient_loss | -0.0355 |
| reward | -1.1365829 |
| reward_max | 26.421345 |
| reward_mean | 0.44705743 |
| reward_min | -26.300613 |
| std | 1.1 |

| | | | |
|----------------------|-------------|------|--|
| | value_loss | 4.08 | |
| ----- | | | |
| time/ | | | |
| fps | 188 | | |
| iterations | 80 | | |
| time_elapsed | 871 | | |
| total_timesteps | 163840 | | |
| train/ | | | |
| approx_kl | 0.029412575 | | |
| clip_fraction | 0.311 | | |
| clip_range | 0.2 | | |
| entropy_loss | -45.3 | | |
| explained_variance | 0.982 | | |
| learning_rate | 0.0001 | | |
| loss | 2.05 | | |
| n_updates | 790 | | |
| policy_gradient_loss | -0.0343 | | |
| reward | -0.10946985 | | |
| reward_max | 20.687637 | | |
| reward_mean | 0.43241808 | | |
| reward_min | -21.028872 | | |
| std | 1.1 | | |
| value_loss | 5.82 | | |
| ----- | | | |
| time/ | | | |
| fps | 188 | | |
| iterations | 81 | | |
| time_elapsed | 882 | | |
| total_timesteps | 165888 | | |
| train/ | | | |
| approx_kl | 0.030360788 | | |
| clip_fraction | 0.32 | | |
| clip_range | 0.2 | | |
| entropy_loss | -45.4 | | |
| explained_variance | 0.985 | | |
| learning_rate | 0.0001 | | |
| loss | 1.57 | | |
| n_updates | 800 | | |
| policy_gradient_loss | -0.0335 | | |
| reward | 6.4791985 | | |
| reward_max | 21.227339 | | |
| reward_mean | 0.40673697 | | |
| reward_min | -22.672535 | | |
| std | 1.1 | | |
| value_loss | 4.35 | | |
| ----- | | | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 82 | |
| time_elapsed | 892 | |
| total_timesteps | 167936 | |
| train/ | | |
| approx_kl | 0.028195877 | |
| clip_fraction | 0.31 | |
| clip_range | 0.2 | |
| entropy_loss | -45.4 | |
| explained_variance | 0.988 | |
| learning_rate | 0.0001 | |
| loss | 2.43 | |
| n_updates | 810 | |
| policy_gradient_loss | -0.036 | |
| reward | 1.0149295 | |
| reward_max | 26.930225 | |
| reward_mean | 0.3969031 | |
| reward_min | -29.975012 | |
| std | 1.1 | |
| value_loss | 3.12 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 83 | |
| time_elapsed | 903 | |
| total_timesteps | 169984 | |
| train/ | | |
| approx_kl | 0.026955638 | |
| clip_fraction | 0.299 | |
| clip_range | 0.2 | |
| entropy_loss | -45.4 | |
| explained_variance | 0.987 | |
| learning_rate | 0.0001 | |
| loss | 1.05 | |
| n_updates | 820 | |
| policy_gradient_loss | -0.0329 | |
| reward | 0.9982886 | |
| reward_max | 26.188927 | |
| reward_mean | 0.4273596 | |
| reward_min | -29.073545 | |
| std | 1.1 | |
| value_loss | 3.03 | |

day: 1005, episode: 170
begin_total_asset: 1000000.00

```

end_total_asset: 4938668.34
total_reward: 3938668.34
total_cost: 178932.79
total_trades: 23326
Sharpe: 1.386
=====

```

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 84 | |
| time_elapsed | 914 | |
| total_timesteps | 172032 | |
| train/ | | |
| approx_kl | 0.030325301 | |
| clip_fraction | 0.323 | |
| clip_range | 0.2 | |
| entropy_loss | -45.4 | |
| explained_variance | 0.982 | |
| learning_rate | 0.0001 | |
| loss | 1.06 | |
| n_updates | 830 | |
| policy_gradient_loss | -0.0317 | |
| reward | -0.06820026 | |
| reward_max | 25.67746 | |
| reward_mean | 0.4632582 | |
| reward_min | -20.286318 | |
| std | 1.1 | |
| value_loss | 4.93 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 85 | |
| time_elapsed | 925 | |
| total_timesteps | 174080 | |
| train/ | | |
| approx_kl | 0.030899428 | |
| clip_fraction | 0.343 | |
| clip_range | 0.2 | |
| entropy_loss | -45.4 | |
| explained_variance | 0.967 | |
| learning_rate | 0.0001 | |
| loss | 2.56 | |
| n_updates | 840 | |
| policy_gradient_loss | -0.0303 | |
| reward | 5.6288605 | |
| reward_max | 23.499138 | |
| reward_mean | 0.37486336 | |

| | |
|------------|------------|
| reward_min | -23.451765 |
| std | 1.1 |
| value_loss | 5.56 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 86 |
| time_elapsed | 936 |
| total_timesteps | 176128 |
| train/ | |
| approx_kl | 0.027111376 |
| clip_fraction | 0.296 |
| clip_range | 0.2 |
| entropy_loss | -45.5 |
| explained_variance | 0.973 |
| learning_rate | 0.0001 |
| loss | 2.54 |
| n_updates | 850 |
| policy_gradient_loss | -0.0289 |
| reward | 1.2532393 |
| reward_max | 21.99776 |
| reward_mean | 0.38704947 |
| reward_min | -25.423565 |
| std | 1.1 |
| value_loss | 6.06 |

| | |
|----------------------|------------|
| time/ | |
| fps | 188 |
| iterations | 87 |
| time_elapsed | 947 |
| total_timesteps | 178176 |
| train/ | |
| approx_kl | 0.03002029 |
| clip_fraction | 0.331 |
| clip_range | 0.2 |
| entropy_loss | -45.5 |
| explained_variance | 0.984 |
| learning_rate | 0.0001 |
| loss | 0.896 |
| n_updates | 860 |
| policy_gradient_loss | -0.036 |
| reward | 1.5558507 |
| reward_max | 20.680296 |
| reward_mean | 0.3959017 |
| reward_min | -20.399988 |
| std | 1.1 |

| | | | |
|----------------------|-------------|------------|-----|
| | value_loss | 2.85 | |
| ----- | | | |
| day: | 1005 | , episode: | 180 |
| begin_total_asset: | 1000000.00 | | |
| end_total_asset: | 4951226.05 | | |
| total_reward: | 3951226.05 | | |
| total_cost: | 192503.28 | | |
| total_trades: | 23753 | | |
| Sharpe: | 1.499 | | |
| ===== | | | |
| ----- | | | |
| time/ | | | |
| fps | 188 | | |
| iterations | 88 | | |
| time_elapsed | 957 | | |
| total_timesteps | 180224 | | |
| train/ | | | |
| approx_kl | 0.028492715 | | |
| clip_fraction | 0.327 | | |
| clip_range | 0.2 | | |
| entropy_loss | -45.5 | | |
| explained_variance | 0.984 | | |
| learning_rate | 0.0001 | | |
| loss | 0.701 | | |
| n_updates | 870 | | |
| policy_gradient_loss | -0.0364 | | |
| reward | 1.0036426 | | |
| reward_max | 26.11532 | | |
| reward_mean | 0.43504593 | | |
| reward_min | -21.463226 | | |
| std | 1.11 | | |
| value_loss | 2.86 | | |
| ----- | | | |
| ----- | | | |
| time/ | | | |
| fps | 188 | | |
| iterations | 89 | | |
| time_elapsed | 968 | | |
| total_timesteps | 182272 | | |
| train/ | | | |
| approx_kl | 0.03162855 | | |
| clip_fraction | 0.339 | | |
| clip_range | 0.2 | | |
| entropy_loss | -45.6 | | |
| explained_variance | 0.983 | | |
| learning_rate | 0.0001 | | |
| loss | 0.668 | | |
| n_updates | 880 | | |

| | | | |
|-------|----------------------|-------------|--|
| | policy_gradient_loss | -0.036 | |
| | reward | 3.356541 | |
| | reward_max | 27.833275 | |
| | reward_mean | 0.36223185 | |
| | reward_min | -22.930079 | |
| | std | 1.11 | |
| | value_loss | 3.22 | |
| <hr/> | | | |
| <hr/> | | | |
| | time/ | | |
| | fps | 188 | |
| | iterations | 90 | |
| | time_elapsed | 979 | |
| | total_timesteps | 184320 | |
| | train/ | | |
| | approx_kl | 0.028071322 | |
| | clip_fraction | 0.318 | |
| | clip_range | 0.2 | |
| | entropy_loss | -45.6 | |
| | explained_variance | 0.971 | |
| | learning_rate | 0.0001 | |
| | loss | 1.64 | |
| | n_updates | 890 | |
| | policy_gradient_loss | -0.0323 | |
| | reward | 4.9648757 | |
| | reward_max | 22.845337 | |
| | reward_mean | 0.42986152 | |
| | reward_min | -20.286913 | |
| | std | 1.11 | |
| | value_loss | 6.29 | |
| <hr/> | | | |
| <hr/> | | | |
| | time/ | | |
| | fps | 188 | |
| | iterations | 91 | |
| | time_elapsed | 990 | |
| | total_timesteps | 186368 | |
| | train/ | | |
| | approx_kl | 0.032821536 | |
| | clip_fraction | 0.354 | |
| | clip_range | 0.2 | |
| | entropy_loss | -45.7 | |
| | explained_variance | 0.975 | |
| | learning_rate | 0.0001 | |
| | loss | 0.548 | |
| | n_updates | 900 | |
| | policy_gradient_loss | -0.0328 | |
| | reward | -12.2603245 | |

| | | | |
|--|-------------|------------|--|
| | reward_max | 27.671785 | |
| | reward_mean | 0.45067102 | |
| | reward_min | -31.483938 | |
| | std | 1.11 | |
| | value_loss | 4 | |

| | | | |
|--|----------------------|-------------|--|
| | time/ | | |
| | fps | 188 | |
| | iterations | 92 | |
| | time_elapsed | 1000 | |
| | total_timesteps | 188416 | |
| | train/ | | |
| | approx_kl | 0.027127689 | |
| | clip_fraction | 0.313 | |
| | clip_range | 0.2 | |
| | entropy_loss | -45.7 | |
| | explained_variance | 0.966 | |
| | learning_rate | 0.0001 | |
| | loss | 2.13 | |
| | n_updates | 910 | |
| | policy_gradient_loss | -0.0243 | |
| | reward | -5.63274 | |
| | reward_max | 25.475546 | |
| | reward_mean | 0.41992015 | |
| | reward_min | -29.900166 | |
| | std | 1.11 | |
| | value_loss | 6.01 | |

day: 1005, episode: 190
begin_total_asset: 1000000.00
end_total_asset: 6391901.27
total_reward: 5391901.27
total_cost: 194442.03
total_trades: 23578
Sharpe: 1.647

| | | | |
|--|-----------------|-------------|--|
| | time/ | | |
| | fps | 188 | |
| | iterations | 93 | |
| | time_elapsed | 1011 | |
| | total_timesteps | 190464 | |
| | train/ | | |
| | approx_kl | 0.031414054 | |
| | clip_fraction | 0.331 | |
| | clip_range | 0.2 | |
| | entropy_loss | -45.8 | |

| | | |
|----------------------|-------------|--|
| explained_variance | 0.975 | |
| learning_rate | 0.0001 | |
| loss | 2.76 | |
| n_updates | 920 | |
| policy_gradient_loss | -0.0282 | |
| reward | 2.0838766 | |
| reward_max | 24.505919 | |
| reward_mean | 0.50682956 | |
| reward_min | -26.670221 | |
| std | 1.12 | |
| value_loss | 5.74 | |
| <hr/> | | |
| <hr/> | | |
| time/ | | |
| fps | 188 | |
| iterations | 94 | |
| time_elapsed | 1022 | |
| total_timesteps | 192512 | |
| train/ | | |
| approx_kl | 0.029213045 | |
| clip_fraction | 0.316 | |
| clip_range | 0.2 | |
| entropy_loss | -45.8 | |
| explained_variance | 0.977 | |
| learning_rate | 0.0001 | |
| loss | 2.2 | |
| n_updates | 930 | |
| policy_gradient_loss | -0.0345 | |
| reward | 0.54259574 | |
| reward_max | 26.347452 | |
| reward_mean | 0.4349777 | |
| reward_min | -30.461157 | |
| std | 1.12 | |
| value_loss | 7 | |
| <hr/> | | |
| <hr/> | | |
| time/ | | |
| fps | 188 | |
| iterations | 95 | |
| time_elapsed | 1033 | |
| total_timesteps | 194560 | |
| train/ | | |
| approx_kl | 0.029178943 | |
| clip_fraction | 0.333 | |
| clip_range | 0.2 | |
| entropy_loss | -45.9 | |
| explained_variance | 0.982 | |
| learning_rate | 0.0001 | |

| | |
|----------------------|------------|
| loss | 0.833 |
| n_updates | 940 |
| policy_gradient_loss | -0.0359 |
| reward | -3.3367367 |
| reward_max | 25.769545 |
| reward_mean | 0.45373535 |
| reward_min | -22.290901 |
| std | 1.12 |
| value_loss | 3.66 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 96 |
| time_elapsed | 1044 |
| total_timesteps | 196608 |
| train/ | |
| approx_kl | 0.034106676 |
| clip_fraction | 0.359 |
| clip_range | 0.2 |
| entropy_loss | -45.9 |
| explained_variance | 0.98 |
| learning_rate | 0.0001 |
| loss | 1.81 |
| n_updates | 950 |
| policy_gradient_loss | -0.0348 |
| reward | -5.52483 |
| reward_max | 26.925385 |
| reward_mean | 0.45671344 |
| reward_min | -27.928158 |
| std | 1.12 |
| value_loss | 3.83 |

| | |
|--------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 97 |
| time_elapsed | 1055 |
| total_timesteps | 198656 |
| train/ | |
| approx_kl | 0.028524738 |
| clip_fraction | 0.297 |
| clip_range | 0.2 |
| entropy_loss | -46 |
| explained_variance | 0.987 |
| learning_rate | 0.0001 |
| loss | 1.8 |
| n_updates | 960 |

```

|   policy_gradient_loss | -0.0398      |
|   reward                | 2.6384246   |
|   reward_max             | 28.6407      |
|   reward_mean             | 0.4844857   |
|   reward_min              | -32.789867  |
|   std                    | 1.13         |
|   value_loss              | 4.32         |
-----
day: 1005, episode: 200
begin_total_asset: 1000000.00
end_total_asset: 6323455.05
total_reward: 5323455.05
total_cost: 197694.37
total_trades: 23259
Sharpe: 1.645
=====
-----
| time/                  |           |
|   fps                   | 188        |
|   iterations             | 98         |
|   time_elapsed            | 1065       |
|   total_timesteps          | 200704     |
| train/                  |           |
|   approx_kl               | 0.031171378|
|   clip_fraction            | 0.343      |
|   clip_range               | 0.2         |
|   entropy_loss              | -46.1      |
|   explained_variance        | 0.969      |
|   learning_rate              | 0.0001     |
|   loss                     | 2.34       |
|   n_updates                | 970        |
|   policy_gradient_loss      | -0.0242    |
|   reward                   | 4.352842   |
|   reward_max                | 27.089346  |
|   reward_mean                | 0.50959736 |
|   reward_min                 | -28.085564  |
|   std                      | 1.13       |
|   value_loss                 | 8.63       |
-----
| time/                  |           |
|   fps                   | 188        |
|   iterations             | 99         |
|   time_elapsed            | 1076       |
|   total_timesteps          | 202752     |
| train/                  |           |
|   approx_kl               | 0.03689237 |
|   clip_fraction            | 0.365      |

```

| | |
|----------------------|-------------|
| clip_range | 0.2 |
| entropy_loss | -46.2 |
| explained_variance | 0.978 |
| learning_rate | 0.0001 |
| loss | 1.56 |
| n_updates | 980 |
| policy_gradient_loss | -0.0284 |
| reward | -0.96978396 |
| reward_max | 27.465475 |
| reward_mean | 0.4704733 |
| reward_min | -27.995922 |
| std | 1.13 |
| value_loss | 4.57 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 100 |
| time_elapsed | 1087 |
| total_timesteps | 204800 |
| train/ | |
| approx_kl | 0.032406684 |
| clip_fraction | 0.337 |
| clip_range | 0.2 |
| entropy_loss | -46.2 |
| explained_variance | 0.985 |
| learning_rate | 0.0001 |
| loss | 4.92 |
| n_updates | 990 |
| policy_gradient_loss | -0.0368 |
| reward | 2.3652592 |
| reward_max | 28.250114 |
| reward_mean | 0.49781582 |
| reward_min | -26.534859 |
| std | 1.13 |
| value_loss | 4.58 |

| | |
|-----------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 101 |
| time_elapsed | 1098 |
| total_timesteps | 206848 |
| train/ | |
| approx_kl | 0.036573008 |
| clip_fraction | 0.357 |
| clip_range | 0.2 |
| entropy_loss | -46.3 |

| | |
|----------------------|------------|
| explained_variance | 0.989 |
| learning_rate | 0.0001 |
| loss | 0.343 |
| n_updates | 1000 |
| policy_gradient_loss | -0.0463 |
| reward | 4.640543 |
| reward_max | 29.02814 |
| reward_mean | 0.48711175 |
| reward_min | -33.574448 |
| std | 1.14 |
| value_loss | 3.27 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 102 |
| time_elapsed | 1109 |
| total_timesteps | 208896 |
| train/ | |
| approx_kl | 0.025144652 |
| clip_fraction | 0.284 |
| clip_range | 0.2 |
| entropy_loss | -46.4 |
| explained_variance | 0.986 |
| learning_rate | 0.0001 |
| loss | 1.21 |
| n_updates | 1010 |
| policy_gradient_loss | -0.0352 |
| reward | 4.5368814 |
| reward_max | 31.835514 |
| reward_mean | 0.5189906 |
| reward_min | -35.806267 |
| std | 1.14 |
| value_loss | 5.07 |

day: 1005, episode: 210
begin_total_asset: 1000000.00
end_total_asset: 5845040.81
total_reward: 4845040.81
total_cost: 179471.47
total_trades: 22575
Sharpe: 1.610

| | |
|--------------|------|
| time/ | |
| fps | 188 |
| iterations | 103 |
| time_elapsed | 1120 |

| | | | |
|----------------------|-----------------|--------|--|
| | total_timesteps | 210944 | |
| train/ | | | |
| approx_kl | 0.025645787 | | |
| clip_fraction | 0.308 | | |
| clip_range | 0.2 | | |
| entropy_loss | -46.5 | | |
| explained_variance | 0.98 | | |
| learning_rate | 0.0001 | | |
| loss | 1.1 | | |
| n_updates | 1020 | | |
| policy_gradient_loss | -0.0331 | | |
| reward | 7.33089 | | |
| reward_max | 25.282772 | | |
| reward_mean | 0.4614565 | | |
| reward_min | -22.384893 | | |
| std | 1.14 | | |
| value_loss | 6.03 | | |

| | | | |
|----------------------|-------------|--|--|
| | time/ | | |
| fps | 188 | | |
| iterations | 104 | | |
| time_elapsed | 1131 | | |
| total_timesteps | 212992 | | |
| train/ | | | |
| approx_kl | 0.037337653 | | |
| clip_fraction | 0.395 | | |
| clip_range | 0.2 | | |
| entropy_loss | -46.5 | | |
| explained_variance | 0.954 | | |
| learning_rate | 0.0001 | | |
| loss | 1.85 | | |
| n_updates | 1030 | | |
| policy_gradient_loss | -0.0168 | | |
| reward | 3.3640223 | | |
| reward_max | 28.469778 | | |
| reward_mean | 0.5194971 | | |
| reward_min | -21.62125 | | |
| std | 1.14 | | |
| value_loss | 5.28 | | |

| | | | |
|-----------------|--------|--|--|
| | time/ | | |
| fps | 188 | | |
| iterations | 105 | | |
| time_elapsed | 1142 | | |
| total_timesteps | 215040 | | |
| train/ | | | |

| | |
|----------------------|-------------|
| approx_kl | 0.033808507 |
| clip_fraction | 0.342 |
| clip_range | 0.2 |
| entropy_loss | -46.5 |
| explained_variance | 0.977 |
| learning_rate | 0.0001 |
| loss | 0.99 |
| n_updates | 1040 |
| policy_gradient_loss | -0.0366 |
| reward | 2.3131604 |
| reward_max | 27.403133 |
| reward_mean | 0.520584 |
| reward_min | -23.99441 |
| std | 1.14 |
| value_loss | 4.7 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 106 |
| time_elapsed | 1152 |
| total_timesteps | 217088 |
| train/ | |
| approx_kl | 0.030026028 |
| clip_fraction | 0.357 |
| clip_range | 0.2 |
| entropy_loss | -46.5 |
| explained_variance | 0.977 |
| learning_rate | 0.0001 |
| loss | 1.21 |
| n_updates | 1050 |
| policy_gradient_loss | -0.0327 |
| reward | 1.2580585 |
| reward_max | 30.493284 |
| reward_mean | 0.53330886 |
| reward_min | -26.058367 |
| std | 1.14 |
| value_loss | 5.36 |

| | |
|-----------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 107 |
| time_elapsed | 1163 |
| total_timesteps | 219136 |
| train/ | |
| approx_kl | 0.031969376 |
| clip_fraction | 0.308 |

| | |
|----------------------|------------|
| clip_range | 0.2 |
| entropy_loss | -46.6 |
| explained_variance | 0.984 |
| learning_rate | 0.0001 |
| loss | 3.27 |
| n_updates | 1060 |
| policy_gradient_loss | -0.0373 |
| reward | -8.732451 |
| reward_max | 28.887861 |
| reward_mean | 0.5584799 |
| reward_min | -27.168854 |
| std | 1.15 |
| value_loss | 5.94 |

```
day: 1005, episode: 220
begin_total_asset: 1000000.00
end_total_asset: 6201519.12
total_reward: 5201519.12
total_cost: 178377.39
total_trades: 22480
Sharpe: 1.540
=====
```

| | |
|----------------------|------------|
| time/ | |
| fps | 188 |
| iterations | 108 |
| time_elapsed | 1174 |
| total_timesteps | 221184 |
| train/ | |
| approx_kl | 0.03628671 |
| clip_fraction | 0.358 |
| clip_range | 0.2 |
| entropy_loss | -46.6 |
| explained_variance | 0.985 |
| learning_rate | 0.0001 |
| loss | 0.533 |
| n_updates | 1070 |
| policy_gradient_loss | -0.0327 |
| reward | -0.7704411 |
| reward_max | 30.61611 |
| reward_mean | 0.5331959 |
| reward_min | -28.885094 |
| std | 1.15 |
| value_loss | 4.01 |

| | |
|-------|-----|
| time/ | |
| fps | 188 |

| | |
|----------------------|-------------|
| iterations | 109 |
| time_elapsed | 1185 |
| total_timesteps | 223232 |
| train/ | |
| approx_kl | 0.037436076 |
| clip_fraction | 0.354 |
| clip_range | 0.2 |
| entropy_loss | -46.7 |
| explained_variance | 0.98 |
| learning_rate | 0.0001 |
| loss | 2.92 |
| n_updates | 1080 |
| policy_gradient_loss | -0.0279 |
| reward | -3.1946857 |
| reward_max | 30.127697 |
| reward_mean | 0.5213416 |
| reward_min | -22.973131 |
| std | 1.15 |
| value_loss | 5.66 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 110 |
| time_elapsed | 1196 |
| total_timesteps | 225280 |
| train/ | |
| approx_kl | 0.026834104 |
| clip_fraction | 0.332 |
| clip_range | 0.2 |
| entropy_loss | -46.7 |
| explained_variance | 0.974 |
| learning_rate | 0.0001 |
| loss | 2.35 |
| n_updates | 1090 |
| policy_gradient_loss | -0.0263 |
| reward | -3.1466808 |
| reward_max | 29.384935 |
| reward_mean | 0.526476 |
| reward_min | -28.115194 |
| std | 1.15 |
| value_loss | 5.53 |

| | |
|--------------|------|
| time/ | |
| fps | 188 |
| iterations | 111 |
| time_elapsed | 1206 |

| | | | |
|----------------------|-----------------|--------|--|
| | total_timesteps | 227328 | |
| train/ | | | |
| approx_kl | 0.034139894 | | |
| clip_fraction | 0.354 | | |
| clip_range | 0.2 | | |
| entropy_loss | -46.8 | | |
| explained_variance | 0.985 | | |
| learning_rate | 0.0001 | | |
| loss | 1.5 | | |
| n_updates | 1100 | | |
| policy_gradient_loss | -0.0395 | | |
| reward | 7.2158575 | | |
| reward_max | 33.755363 | | |
| reward_mean | 0.56363565 | | |
| reward_min | -30.056551 | | |
| std | 1.15 | | |
| value_loss | 3.15 | | |
| ----- | | | |
| ----- | | | |
| time/ | | | |
| fps | 188 | | |
| iterations | 112 | | |
| time_elapsed | 1217 | | |
| total_timesteps | 229376 | | |
| train/ | | | |
| approx_kl | 0.029529745 | | |
| clip_fraction | 0.297 | | |
| clip_range | 0.2 | | |
| entropy_loss | -46.8 | | |
| explained_variance | 0.984 | | |
| learning_rate | 0.0001 | | |
| loss | 1.92 | | |
| n_updates | 1110 | | |
| policy_gradient_loss | -0.0358 | | |
| reward | 0.18371917 | | |
| reward_max | 32.484436 | | |
| reward_mean | 0.57670367 | | |
| reward_min | -36.45493 | | |
| std | 1.15 | | |
| value_loss | 6.39 | | |
| ----- | | | |

day: 1005, episode: 230
begin_total_asset: 1000000.00
end_total_asset: 6539754.00
total_reward: 5539754.00
total_cost: 193549.73
total_trades: 22949
Sharpe: 1.709

```
=====
-----
| time/
|   fps           | 188
|   iterations    | 113
|   time_elapsed  | 1228
|   total_timesteps | 231424
| train/
|   approx_kl      | 0.034203935
|   clip_fraction  | 0.321
|   clip_range     | 0.2
|   entropy_loss   | -46.8
|   explained_variance | 0.979
|   learning_rate  | 0.0001
|   loss            | 3.64
|   n_updates       | 1120
|   policy_gradient_loss | -0.0343
|   reward          | -1.3492917
|   reward_max      | 36.462414
|   reward_mean     | 0.5391711
|   reward_min      | -25.58874
|   std              | 1.15
|   value_loss       | 8.11
-----
| time/
|   fps           | 188
|   iterations    | 114
|   time_elapsed  | 1239
|   total_timesteps | 233472
| train/
|   approx_kl      | 0.038798165
|   clip_fraction  | 0.386
|   clip_range     | 0.2
|   entropy_loss   | -46.8
|   explained_variance | 0.98
|   learning_rate  | 0.0001
|   loss            | 1.05
|   n_updates       | 1130
|   policy_gradient_loss | -0.0366
|   reward          | -2.98712
|   reward_max      | 32.870373
|   reward_mean     | 0.574749
|   reward_min      | -24.767775
|   std              | 1.16
|   value_loss       | 3.4
-----
```

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 115 | |
| time_elapsed | 1250 | |
| total_timesteps | 235520 | |
| train/ | | |
| approx_kl | 0.030534428 | |
| clip_fraction | 0.368 | |
| clip_range | 0.2 | |
| entropy_loss | -46.9 | |
| explained_variance | 0.983 | |
| learning_rate | 0.0001 | |
| loss | 1.46 | |
| n_updates | 1140 | |
| policy_gradient_loss | -0.0316 | |
| reward | 0.18902095 | |
| reward_max | 42.000374 | |
| reward_mean | 0.5607351 | |
| reward_min | -36.775375 | |
| std | 1.16 | |
| value_loss | 4.76 | |

| | | |
|----------------------|------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 116 | |
| time_elapsed | 1261 | |
| total_timesteps | 237568 | |
| train/ | | |
| approx_kl | 0.02485531 | |
| clip_fraction | 0.3 | |
| clip_range | 0.2 | |
| entropy_loss | -46.9 | |
| explained_variance | 0.972 | |
| learning_rate | 0.0001 | |
| loss | 3.49 | |
| n_updates | 1150 | |
| policy_gradient_loss | -0.0307 | |
| reward | -1.3437297 | |
| reward_max | 42.10953 | |
| reward_mean | 0.53066796 | |
| reward_min | -32.311874 | |
| std | 1.16 | |
| value_loss | 11 | |

| | | |
|-------|-----|--|
| time/ | | |
| fps | 188 | |

| | |
|----------------------|-------------|
| iterations | 117 |
| time_elapsed | 1271 |
| total_timesteps | 239616 |
| train/ | |
| approx_kl | 0.036965456 |
| clip_fraction | 0.341 |
| clip_range | 0.2 |
| entropy_loss | -47 |
| explained_variance | 0.983 |
| learning_rate | 0.0001 |
| loss | 1.89 |
| n_updates | 1160 |
| policy_gradient_loss | -0.0377 |
| reward | 2.4706988 |
| reward_max | 40.186695 |
| reward_mean | 0.58834904 |
| reward_min | -27.082315 |
| std | 1.16 |
| value_loss | 4.73 |

day: 1005, episode: 240
begin_total_asset: 1000000.00
end_total_asset: 6663096.71
total_reward: 5663096.71
total_cost: 177501.39
total_trades: 22606
Sharpe: 1.660

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 118 |
| time_elapsed | 1282 |
| total_timesteps | 241664 |
| train/ | |
| approx_kl | 0.032648407 |
| clip_fraction | 0.338 |
| clip_range | 0.2 |
| entropy_loss | -47.1 |
| explained_variance | 0.985 |
| learning_rate | 0.0001 |
| loss | 1.63 |
| n_updates | 1170 |
| policy_gradient_loss | -0.0385 |
| reward | 3.4551127 |
| reward_max | 47.47024 |
| reward_mean | 0.57172126 |
| reward_min | -26.999296 |

| | | | | |
|-------|----------------------|--|-------------|--|
| | std | | 1.16 | |
| | value_loss | | 4.52 | |
| <hr/> | | | | |
| <hr/> | | | | |
| | time/ | | | |
| | fps | | 188 | |
| | iterations | | 119 | |
| | time_elapsed | | 1293 | |
| | total_timesteps | | 243712 | |
| | train/ | | | |
| | approx_kl | | 0.03729541 | |
| | clip_fraction | | 0.333 | |
| | clip_range | | 0.2 | |
| | entropy_loss | | -47.1 | |
| | explained_variance | | 0.991 | |
| | learning_rate | | 0.0001 | |
| | loss | | 0.914 | |
| | n_updates | | 1180 | |
| | policy_gradient_loss | | -0.0507 | |
| | reward | | 1.0223553 | |
| | reward_max | | 44.063103 | |
| | reward_mean | | 0.5950198 | |
| | reward_min | | -26.050377 | |
| | std | | 1.17 | |
| | value_loss | | 2.92 | |
| <hr/> | | | | |
| <hr/> | | | | |
| | time/ | | | |
| | fps | | 188 | |
| | iterations | | 120 | |
| | time_elapsed | | 1304 | |
| | total_timesteps | | 245760 | |
| | train/ | | | |
| | approx_kl | | 0.030589534 | |
| | clip_fraction | | 0.325 | |
| | clip_range | | 0.2 | |
| | entropy_loss | | -47.2 | |
| | explained_variance | | 0.989 | |
| | learning_rate | | 0.0001 | |
| | loss | | 0.469 | |
| | n_updates | | 1190 | |
| | policy_gradient_loss | | -0.0446 | |
| | reward | | -9.714517 | |
| | reward_max | | 38.59437 | |
| | reward_mean | | 0.5158875 | |
| | reward_min | | -28.225214 | |
| | std | | 1.17 | |
| | value_loss | | 2.9 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 121 | |
| time_elapsed | 1315 | |
| total_timesteps | 247808 | |
| train/ | | |
| approx_kl | 0.029175574 | |
| clip_fraction | 0.319 | |
| clip_range | 0.2 | |
| entropy_loss | -47.2 | |
| explained_variance | 0.984 | |
| learning_rate | 0.0001 | |
| loss | 2.31 | |
| n_updates | 1200 | |
| policy_gradient_loss | -0.0415 | |
| reward | -1.9420149 | |
| reward_max | 45.092804 | |
| reward_mean | 0.5793225 | |
| reward_min | -31.21694 | |
| std | 1.17 | |
| value_loss | 6.69 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 122 | |
| time_elapsed | 1326 | |
| total_timesteps | 249856 | |
| train/ | | |
| approx_kl | 0.030865509 | |
| clip_fraction | 0.337 | |
| clip_range | 0.2 | |
| entropy_loss | -47.3 | |
| explained_variance | 0.987 | |
| learning_rate | 0.0001 | |
| loss | 2.27 | |
| n_updates | 1210 | |
| policy_gradient_loss | -0.0368 | |
| reward | -0.43565497 | |
| reward_max | 39.7044 | |
| reward_mean | 0.5666296 | |
| reward_min | -28.859478 | |
| std | 1.17 | |
| value_loss | 3.72 | |

day: 1005, episode: 250

```

begin_total_asset: 1000000.00
end_total_asset: 7257340.19
total_reward: 6257340.19
total_cost: 176738.40
total_trades: 22567
Sharpe: 1.803
=====
-----
```

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 123 | |
| time_elapsed | 1336 | |
| total_timesteps | 251904 | |
| train/ | | |
| approx_kl | 0.034874275 | |
| clip_fraction | 0.343 | |
| clip_range | 0.2 | |
| entropy_loss | -47.3 | |
| explained_variance | 0.981 | |
| learning_rate | 0.0001 | |
| loss | 2.79 | |
| n_updates | 1220 | |
| policy_gradient_loss | -0.0405 | |
| reward | -1.6478039 | |
| reward_max | 48.193607 | |
| reward_mean | 0.6246584 | |
| reward_min | -31.022907 | |
| std | 1.17 | |
| value_loss | 6.22 | |

| | | |
|----------------------|------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 124 | |
| time_elapsed | 1347 | |
| total_timesteps | 253952 | |
| train/ | | |
| approx_kl | 0.03157596 | |
| clip_fraction | 0.351 | |
| clip_range | 0.2 | |
| entropy_loss | -47.4 | |
| explained_variance | 0.978 | |
| learning_rate | 0.0001 | |
| loss | 4.08 | |
| n_updates | 1230 | |
| policy_gradient_loss | -0.0346 | |
| reward | -2.6261277 | |
| reward_max | 40.19806 | |

| | | |
|-------|----------------------|-------------|
| | reward_mean | 0.57804143 |
| | reward_min | -30.693182 |
| | std | 1.18 |
| | value_loss | 7.55 |
| ----- | | |
| ----- | | |
| | time/ | |
| | fps | 188 |
| | iterations | 125 |
| | time_elapsed | 1358 |
| | total_timesteps | 256000 |
| | train/ | |
| | approx_kl | 0.033621043 |
| | clip_fraction | 0.327 |
| | clip_range | 0.2 |
| | entropy_loss | -47.4 |
| | explained_variance | 0.985 |
| | learning_rate | 0.0001 |
| | loss | 1.22 |
| | n_updates | 1240 |
| | policy_gradient_loss | -0.0389 |
| | reward | 9.436515 |
| | reward_max | 37.731297 |
| | reward_mean | 0.6116515 |
| | reward_min | -33.72497 |
| | std | 1.18 |
| | value_loss | 5.68 |
| ----- | | |
| ----- | | |
| | time/ | |
| | fps | 188 |
| | iterations | 126 |
| | time_elapsed | 1369 |
| | total_timesteps | 258048 |
| | train/ | |
| | approx_kl | 0.028177815 |
| | clip_fraction | 0.313 |
| | clip_range | 0.2 |
| | entropy_loss | -47.5 |
| | explained_variance | 0.984 |
| | learning_rate | 0.0001 |
| | loss | 3.71 |
| | n_updates | 1250 |
| | policy_gradient_loss | -0.0358 |
| | reward | 3.274262 |
| | reward_max | 42.7666 |
| | reward_mean | 0.5675474 |
| | reward_min | -27.067862 |

| | |
|------------|------|
| std | 1.18 |
| value_loss | 6.13 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 127 |
| time_elapsed | 1380 |
| total_timesteps | 260096 |
| train/ | |
| approx_kl | 0.028166108 |
| clip_fraction | 0.346 |
| clip_range | 0.2 |
| entropy_loss | -47.5 |
| explained_variance | 0.987 |
| learning_rate | 0.0001 |
| loss | 1.89 |
| n_updates | 1260 |
| policy_gradient_loss | -0.0336 |
| reward | -5.206097 |
| reward_max | 34.173786 |
| reward_mean | 0.57677186 |
| reward_min | -28.50481 |
| std | 1.18 |
| value_loss | 4.51 |

```

day: 1005, episode: 260
begin_total_asset: 1000000.00
end_total_asset: 6596353.66
total_reward: 5596353.66
total_cost: 183778.06
total_trades: 22408
Sharpe: 1.664
=====
```

| | |
|--------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 128 |
| time_elapsed | 1391 |
| total_timesteps | 262144 |
| train/ | |
| approx_kl | 0.033127695 |
| clip_fraction | 0.342 |
| clip_range | 0.2 |
| entropy_loss | -47.6 |
| explained_variance | 0.983 |
| learning_rate | 0.0001 |
| loss | 2.18 |

| | | |
|----------------------|------------|--|
| n_updates | 1270 | |
| policy_gradient_loss | -0.0405 | |
| reward | -0.7948502 | |
| reward_max | 33.688347 | |
| reward_mean | 0.6154366 | |
| reward_min | -33.454197 | |
| std | 1.18 | |
| value_loss | 4.57 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 129 | |
| time_elapsed | 1402 | |
| total_timesteps | 264192 | |
| train/ | | |
| approx_kl | 0.029609721 | |
| clip_fraction | 0.331 | |
| clip_range | 0.2 | |
| entropy_loss | -47.6 | |
| explained_variance | 0.987 | |
| learning_rate | 0.0001 | |
| loss | 0.885 | |
| n_updates | 1280 | |
| policy_gradient_loss | -0.0377 | |
| reward | 13.023849 | |
| reward_max | 41.356262 | |
| reward_mean | 0.54976565 | |
| reward_min | -35.109127 | |
| std | 1.19 | |
| value_loss | 4.34 | |

| | | |
|----------------------|------------|--|
| time/ | | |
| fps | 188 | |
| iterations | 130 | |
| time_elapsed | 1412 | |
| total_timesteps | 266240 | |
| train/ | | |
| approx_kl | 0.03438638 | |
| clip_fraction | 0.364 | |
| clip_range | 0.2 | |
| entropy_loss | -47.7 | |
| explained_variance | 0.981 | |
| learning_rate | 0.0001 | |
| loss | 0.671 | |
| n_updates | 1290 | |
| policy_gradient_loss | -0.036 | |

| | | |
|-------|----------------------|-------------|
| | reward | 0.5196179 |
| | reward_max | 30.75072 |
| | reward_mean | 0.6232432 |
| | reward_min | -29.529888 |
| | std | 1.19 |
| | value_loss | 3.57 |
| <hr/> | | |
| <hr/> | | |
| | time/ | |
| | fps | 188 |
| | iterations | 131 |
| | time_elapsed | 1423 |
| | total_timesteps | 268288 |
| | train/ | |
| | approx_kl | 0.035716623 |
| | clip_fraction | 0.355 |
| | clip_range | 0.2 |
| | entropy_loss | -47.8 |
| | explained_variance | 0.985 |
| | learning_rate | 0.0001 |
| | loss | 1.31 |
| | n_updates | 1300 |
| | policy_gradient_loss | -0.0349 |
| | reward | -5.3460126 |
| | reward_max | 35.77469 |
| | reward_mean | 0.6054341 |
| | reward_min | -40.200787 |
| | std | 1.19 |
| | value_loss | 4.09 |
| <hr/> | | |
| <hr/> | | |
| | time/ | |
| | fps | 188 |
| | iterations | 132 |
| | time_elapsed | 1434 |
| | total_timesteps | 270336 |
| | train/ | |
| | approx_kl | 0.027482318 |
| | clip_fraction | 0.314 |
| | clip_range | 0.2 |
| | entropy_loss | -47.8 |
| | explained_variance | 0.984 |
| | learning_rate | 0.0001 |
| | loss | 4.71 |
| | n_updates | 1310 |
| | policy_gradient_loss | -0.0301 |
| | reward | 1.4666573 |
| | reward_max | 40.45018 |

| | |
|-------------|------------|
| reward_mean | 0.64445657 |
| reward_min | -37.32447 |
| std | 1.19 |
| value_loss | 8.87 |

```
day: 1005, episode: 270
begin_total_asset: 1000000.00
end_total_asset: 7155276.38
total_reward: 6155276.38
total_cost: 195756.04
total_trades: 22700
Sharpe: 1.576
=====
```

| | |
|----------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 133 |
| time_elapsed | 1445 |
| total_timesteps | 272384 |
| train/ | |
| approx_kl | 0.027940195 |
| clip_fraction | 0.312 |
| clip_range | 0.2 |
| entropy_loss | -47.9 |
| explained_variance | 0.991 |
| learning_rate | 0.0001 |
| loss | 2.28 |
| n_updates | 1320 |
| policy_gradient_loss | -0.0401 |
| reward | 6.90877 |
| reward_max | 34.566936 |
| reward_mean | 0.5937672 |
| reward_min | -30.274696 |
| std | 1.2 |
| value_loss | 4.95 |

| | |
|--------------------|-------------|
| time/ | |
| fps | 188 |
| iterations | 134 |
| time_elapsed | 1456 |
| total_timesteps | 274432 |
| train/ | |
| approx_kl | 0.029865049 |
| clip_fraction | 0.313 |
| clip_range | 0.2 |
| entropy_loss | -47.9 |
| explained_variance | 0.99 |

| | |
|----------------------|------------|
| learning_rate | 0.0001 |
| loss | 0.911 |
| n_updates | 1330 |
| policy_gradient_loss | -0.0391 |
| reward | -0.8579647 |
| reward_max | 39.023003 |
| reward_mean | 0.58089066 |
| reward_min | -28.57903 |
| std | 1.2 |
| value_loss | 4.25 |

| | |
|----------------------|------------|
| time/ | |
| fps | 188 |
| iterations | 135 |
| time_elapsed | 1467 |
| total_timesteps | 276480 |
| train/ | |
| approx_kl | 0.02716415 |
| clip_fraction | 0.316 |
| clip_range | 0.2 |
| entropy_loss | -48 |
| explained_variance | 0.988 |
| learning_rate | 0.0001 |
| loss | 1.44 |
| n_updates | 1340 |
| policy_gradient_loss | -0.0389 |
| reward | 5.414645 |
| reward_max | 42.622467 |
| reward_mean | 0.63178456 |
| reward_min | -38.90715 |
| std | 1.2 |
| value_loss | 5.39 |

| | |
|--------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 136 |
| time_elapsed | 1487 |
| total_timesteps | 278528 |
| train/ | |
| approx_kl | 0.03224801 |
| clip_fraction | 0.34 |
| clip_range | 0.2 |
| entropy_loss | -48 |
| explained_variance | 0.989 |
| learning_rate | 0.0001 |
| loss | 1.55 |

| | | | | |
|--|----------------------|--|------------|--|
| | n_updates | | 1350 | |
| | policy_gradient_loss | | -0.0372 | |
| | reward | | -6.484335 | |
| | reward_max | | 31.046848 | |
| | reward_mean | | 0.6076374 | |
| | reward_min | | -27.954048 | |
| | std | | 1.2 | |
| | value_loss | | 4.47 | |

| | | | | |
|--|----------------------|--|-------------|--|
| | time/ | | | |
| | fps | | 187 | |
| | iterations | | 137 | |
| | time_elapsed | | 1497 | |
| | total_timesteps | | 280576 | |
| | train/ | | | |
| | approx_kl | | 0.030423494 | |
| | clip_fraction | | 0.351 | |
| | clip_range | | 0.2 | |
| | entropy_loss | | -48.1 | |
| | explained_variance | | 0.981 | |
| | learning_rate | | 0.0001 | |
| | loss | | 2.21 | |
| | n_updates | | 1360 | |
| | policy_gradient_loss | | -0.0349 | |
| | reward | | -3.51466 | |
| | reward_max | | 30.535357 | |
| | reward_mean | | 0.6698603 | |
| | reward_min | | -31.87786 | |
| | std | | 1.2 | |
| | value_loss | | 5.41 | |

day: 1005, episode: 280
begin_total_asset: 1000000.00
end_total_asset: 7558949.74
total_reward: 6558949.74
total_cost: 200684.57
total_trades: 22474
Sharpe: 1.731

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|--|-----------------|--|-------------|--|
| | time/ | | | |
| | fps | | 187 | |
| | iterations | | 138 | |
| | time_elapsed | | 1508 | |
| | total_timesteps | | 282624 | |
| | train/ | | | |
| | approx_kl | | 0.029652558 | |

| | |
|----------------------|------------|
| clip_fraction | 0.333 |
| clip_range | 0.2 |
| entropy_loss | -48.1 |
| explained_variance | 0.986 |
| learning_rate | 0.0001 |
| loss | 1.08 |
| n_updates | 1370 |
| policy_gradient_loss | -0.0357 |
| reward | -10.660854 |
| reward_max | 34.17046 |
| reward_mean | 0.5991417 |
| reward_min | -36.656616 |
| std | 1.21 |
| value_loss | 4.53 |

| | |
|----------------------|---------------|
| time/ | |
| fps | 187 |
| iterations | 139 |
| time_elapsed | 1519 |
| total_timesteps | 284672 |
| train/ | |
| approx_kl | 0.029029502 |
| clip_fraction | 0.326 |
| clip_range | 0.2 |
| entropy_loss | -48.1 |
| explained_variance | 0.988 |
| learning_rate | 0.0001 |
| loss | 1.43 |
| n_updates | 1380 |
| policy_gradient_loss | -0.044 |
| reward | -0.0013601608 |
| reward_max | 31.534626 |
| reward_mean | 0.6401167 |
| reward_min | -29.476103 |
| std | 1.21 |
| value_loss | 6.57 |

| | |
|-----------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 140 |
| time_elapsed | 1530 |
| total_timesteps | 286720 |
| train/ | |
| approx_kl | 0.032444198 |
| clip_fraction | 0.317 |
| clip_range | 0.2 |

| | |
|----------------------|------------|
| entropy_loss | -48.2 |
| explained_variance | 0.992 |
| learning_rate | 0.0001 |
| loss | 1.49 |
| n_updates | 1390 |
| policy_gradient_loss | -0.0438 |
| reward | 0.14289072 |
| reward_max | 32.381744 |
| reward_mean | 0.62531865 |
| reward_min | -28.558765 |
| std | 1.21 |
| value_loss | 3.63 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 141 |
| time_elapsed | 1541 |
| total_timesteps | 288768 |
| train/ | |
| approx_kl | 0.027719777 |
| clip_fraction | 0.318 |
| clip_range | 0.2 |
| entropy_loss | -48.2 |
| explained_variance | 0.992 |
| learning_rate | 0.0001 |
| loss | 0.316 |
| n_updates | 1400 |
| policy_gradient_loss | -0.0457 |
| reward | 4.5399847 |
| reward_max | 31.466005 |
| reward_mean | 0.62005603 |
| reward_min | -30.23218 |
| std | 1.21 |
| value_loss | 3.21 |

day: 1005, episode: 290
begin_total_asset: 1000000.00
end_total_asset: 7362697.21
total_reward: 6362697.21
total_cost: 199401.29
total_trades: 22615
Sharpe: 1.716

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|------------|-----|
| time/ | |
| fps | 187 |
| iterations | 142 |

| | | |
|----------------------|-------------|--|
| time_elapsed | 1551 | |
| total_timesteps | 290816 | |
| train/ | | |
| approx_kl | 0.02902067 | |
| clip_fraction | 0.308 | |
| clip_range | 0.2 | |
| entropy_loss | -48.3 | |
| explained_variance | 0.989 | |
| learning_rate | 0.0001 | |
| loss | 1.55 | |
| n_updates | 1410 | |
| policy_gradient_loss | -0.0372 | |
| reward | -0.46667254 | |
| reward_max | 32.37171 | |
| reward_mean | 0.6255673 | |
| reward_min | -26.55996 | |
| std | 1.21 | |
| value_loss | 5.63 | |

| | | |
|----------------------|------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 143 | |
| time_elapsed | 1562 | |
| total_timesteps | 292864 | |
| train/ | | |
| approx_kl | 0.03139107 | |
| clip_fraction | 0.319 | |
| clip_range | 0.2 | |
| entropy_loss | -48.3 | |
| explained_variance | 0.992 | |
| learning_rate | 0.0001 | |
| loss | 2.05 | |
| n_updates | 1420 | |
| policy_gradient_loss | -0.0416 | |
| reward | 0.7873832 | |
| reward_max | 36.47426 | |
| reward_mean | 0.61241555 | |
| reward_min | -26.802507 | |
| std | 1.21 | |
| value_loss | 3.8 | |

| | | |
|-----------------|--------|--|
| time/ | | |
| fps | 187 | |
| iterations | 144 | |
| time_elapsed | 1573 | |
| total_timesteps | 294912 | |

| | | |
|----------------------|------------|--|
| train/ | | |
| approx_kl | 0.02755319 | |
| clip_fraction | 0.308 | |
| clip_range | 0.2 | |
| entropy_loss | -48.4 | |
| explained_variance | 0.993 | |
| learning_rate | 0.0001 | |
| loss | 0.722 | |
| n_updates | 1430 | |
| policy_gradient_loss | -0.0456 | |
| reward | 7.5868096 | |
| reward_max | 38.70514 | |
| reward_mean | 0.64840585 | |
| reward_min | -24.534182 | |
| std | 1.22 | |
| value_loss | 2.81 | |

| | | |
|----------------------|------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 145 | |
| time_elapsed | 1584 | |
| total_timesteps | 296960 | |
| train/ | | |
| approx_kl | 0.03143223 | |
| clip_fraction | 0.324 | |
| clip_range | 0.2 | |
| entropy_loss | -48.4 | |
| explained_variance | 0.99 | |
| learning_rate | 0.0001 | |
| loss | 2.05 | |
| n_updates | 1440 | |
| policy_gradient_loss | -0.0425 | |
| reward | -8.819332 | |
| reward_max | 35.574356 | |
| reward_mean | 0.66578835 | |
| reward_min | -31.56932 | |
| std | 1.22 | |
| value_loss | 3.19 | |

| | | |
|-----------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 146 | |
| time_elapsed | 1595 | |
| total_timesteps | 299008 | |
| train/ | | |
| approx_kl | 0.032776557 | |

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|----------------------|------------|
| clip_fraction | 0.36 |
| clip_range | 0.2 |
| entropy_loss | -48.5 |
| explained_variance | 0.988 |
| learning_rate | 0.0001 |
| loss | 1.74 |
| n_updates | 1450 |
| policy_gradient_loss | -0.0387 |
| reward | 7.1488566 |
| reward_max | 35.058083 |
| reward_mean | 0.60586387 |
| reward_min | -29.379532 |
| std | 1.22 |
| value_loss | 4.26 |

day: 1005, episode: 300
begin_total_asset: 1000000.00
end_total_asset: 7427945.74
total_reward: 6427945.74
total_cost: 208041.43
total_trades: 23131
Sharpe: 1.753

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 147 |
| time_elapsed | 1605 |
| total_timesteps | 301056 |
| train/ | |
| approx_kl | 0.031686284 |
| clip_fraction | 0.34 |
| clip_range | 0.2 |
| entropy_loss | -48.5 |
| explained_variance | 0.99 |
| learning_rate | 0.0001 |
| loss | 0.699 |
| n_updates | 1460 |
| policy_gradient_loss | -0.0398 |
| reward | -4.886653 |
| reward_max | 33.070843 |
| reward_mean | 0.6669844 |
| reward_min | -24.925264 |
| std | 1.22 |
| value_loss | 3.01 |

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|-------|--|
| time/ | |
|-------|--|

| | | | |
|-------|----------------------|-------------|--|
| | fps | 187 | |
| | iterations | 148 | |
| | time_elapsed | 1616 | |
| | total_timesteps | 303104 | |
| | train/ | | |
| | approx_kl | 0.033623148 | |
| | clip_fraction | 0.338 | |
| | clip_range | 0.2 | |
| | entropy_loss | -48.6 | |
| | explained_variance | 0.989 | |
| | learning_rate | 0.0001 | |
| | loss | 1.96 | |
| | n_updates | 1470 | |
| | policy_gradient_loss | -0.0375 | |
| | reward | -1.0963086 | |
| | reward_max | 33.675686 | |
| | reward_mean | 0.6480876 | |
| | reward_min | -35.305363 | |
| | std | 1.22 | |
| | value_loss | 4.44 | |
| <hr/> | | | |
| <hr/> | | | |
| | time/ | | |
| | fps | 187 | |
| | iterations | 149 | |
| | time_elapsed | 1627 | |
| | total_timesteps | 305152 | |
| | train/ | | |
| | approx_kl | 0.029578537 | |
| | clip_fraction | 0.326 | |
| | clip_range | 0.2 | |
| | entropy_loss | -48.6 | |
| | explained_variance | 0.985 | |
| | learning_rate | 0.0001 | |
| | loss | 3.23 | |
| | n_updates | 1480 | |
| | policy_gradient_loss | -0.0385 | |
| | reward | 4.4685974 | |
| | reward_max | 36.244728 | |
| | reward_mean | 0.61672056 | |
| | reward_min | -26.804777 | |
| | std | 1.22 | |
| | value_loss | 6.37 | |
| <hr/> | | | |
| <hr/> | | | |
| | time/ | | |
| | fps | 187 | |
| | iterations | 150 | |

| | | | | |
|--------|----------------------|--|-------------|--|
| | time_elapsed | | 1638 | |
| | total_timesteps | | 307200 | |
| train/ | | | | |
| | approx_kl | | 0.035076663 | |
| | clip_fraction | | 0.357 | |
| | clip_range | | 0.2 | |
| | entropy_loss | | -48.6 | |
| | explained_variance | | 0.981 | |
| | learning_rate | | 0.0001 | |
| | loss | | 1.99 | |
| | n_updates | | 1490 | |
| | policy_gradient_loss | | -0.0371 | |
| | reward | | 1.3692604 | |
| | reward_max | | 32.931423 | |
| | reward_mean | | 0.64462227 | |
| | reward_min | | -36.688747 | |
| | std | | 1.23 | |
| | value_loss | | 5.03 | |

| | | | | |
|--------|----------------------|--|------------|--|
| | time/ | | | |
| | fps | | 187 | |
| | iterations | | 151 | |
| | time_elapsed | | 1649 | |
| | total_timesteps | | 309248 | |
| train/ | | | | |
| | approx_kl | | 0.0366086 | |
| | clip_fraction | | 0.376 | |
| | clip_range | | 0.2 | |
| | entropy_loss | | -48.7 | |
| | explained_variance | | 0.982 | |
| | learning_rate | | 0.0001 | |
| | loss | | 2.62 | |
| | n_updates | | 1500 | |
| | policy_gradient_loss | | -0.0371 | |
| | reward | | 4.9770875 | |
| | reward_max | | 32.19079 | |
| | reward_mean | | 0.62535995 | |
| | reward_min | | -36.038635 | |
| | std | | 1.23 | |
| | value_loss | | 4.46 | |

day: 1005, episode: 310
begin_total_asset: 1000000.00
end_total_asset: 7483935.88
total_reward: 6483935.88
total_cost: 192895.94
total_trades: 22598

Sharpe: 1.679

| ===== | | |
|----------------------|-------------|--|
| ----- | | |
| time/ | | |
| fps | 187 | |
| iterations | 152 | |
| time_elapsed | 1659 | |
| total_timesteps | 311296 | |
| train/ | | |
| approx_kl | 0.032232355 | |
| clip_fraction | 0.349 | |
| clip_range | 0.2 | |
| entropy_loss | -48.7 | |
| explained_variance | 0.987 | |
| learning_rate | 0.0001 | |
| loss | 0.791 | |
| n_updates | 1510 | |
| policy_gradient_loss | -0.0392 | |
| reward | -1.8415272 | |
| reward_max | 31.076977 | |
| reward_mean | 0.62144214 | |
| reward_min | -32.539333 | |
| std | 1.23 | |
| value_loss | 4.32 | |

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|----------------------|-------------|--|
| ----- | | |
| time/ | | |
| fps | 187 | |
| iterations | 153 | |
| time_elapsed | 1670 | |
| total_timesteps | 313344 | |
| train/ | | |
| approx_kl | 0.029407883 | |
| clip_fraction | 0.315 | |
| clip_range | 0.2 | |
| entropy_loss | -48.8 | |
| explained_variance | 0.993 | |
| learning_rate | 0.0001 | |
| loss | 0.442 | |
| n_updates | 1520 | |
| policy_gradient_loss | -0.0437 | |
| reward | -8.347812 | |
| reward_max | 32.187443 | |
| reward_mean | 0.6763946 | |
| reward_min | -31.681387 | |
| std | 1.23 | |
| value_loss | 2.94 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 154 | |
| time_elapsed | 1681 | |
| total_timesteps | 315392 | |
| train/ | | |
| approx_kl | 0.036463305 | |
| clip_fraction | 0.349 | |
| clip_range | 0.2 | |
| entropy_loss | -48.8 | |
| explained_variance | 0.988 | |
| learning_rate | 0.0001 | |
| loss | 0.747 | |
| n_updates | 1530 | |
| policy_gradient_loss | -0.0407 | |
| reward | 5.3501177 | |
| reward_max | 32.80864 | |
| reward_mean | 0.6673083 | |
| reward_min | -33.4939 | |
| std | 1.23 | |
| value_loss | 3.59 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 155 | |
| time_elapsed | 1692 | |
| total_timesteps | 317440 | |
| train/ | | |
| approx_kl | 0.032177392 | |
| clip_fraction | 0.311 | |
| clip_range | 0.2 | |
| entropy_loss | -48.9 | |
| explained_variance | 0.991 | |
| learning_rate | 0.0001 | |
| loss | 2.62 | |
| n_updates | 1540 | |
| policy_gradient_loss | -0.0411 | |
| reward | 5.186892 | |
| reward_max | 32.52624 | |
| reward_mean | 0.6390543 | |
| reward_min | -36.008366 | |
| std | 1.24 | |
| value_loss | 5.54 | |

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|-------|--|--|
| time/ | | |
|-------|--|--|

| | | | |
|--|----------------------|-------------|--|
| | fps | 187 | |
| | iterations | 156 | |
| | time_elapsed | 1703 | |
| | total_timesteps | 319488 | |
| | train/ | | |
| | approx_kl | 0.030278686 | |
| | clip_fraction | 0.324 | |
| | clip_range | 0.2 | |
| | entropy_loss | -48.9 | |
| | explained_variance | 0.993 | |
| | learning_rate | 0.0001 | |
| | loss | 0.568 | |
| | n_updates | 1550 | |
| | policy_gradient_loss | -0.0455 | |
| | reward | -1.691538 | |
| | reward_max | 35.43506 | |
| | reward_mean | 0.6769296 | |
| | reward_min | -35.39022 | |
| | std | 1.24 | |
| | value_loss | 2.93 | |

day: 1005, episode: 320
begin_total_asset: 1000000.00
end_total_asset: 7755181.52
total_reward: 6755181.52
total_cost: 195015.23
total_trades: 22545
Sharpe: 1.674

| | | | |
|--|----------------------|------------|--|
| | time/ | | |
| | fps | 187 | |
| | iterations | 157 | |
| | time_elapsed | 1714 | |
| | total_timesteps | 321536 | |
| | train/ | | |
| | approx_kl | 0.03162303 | |
| | clip_fraction | 0.323 | |
| | clip_range | 0.2 | |
| | entropy_loss | -49 | |
| | explained_variance | 0.993 | |
| | learning_rate | 0.0001 | |
| | loss | 0.29 | |
| | n_updates | 1560 | |
| | policy_gradient_loss | -0.0418 | |
| | reward | 2.6766846 | |
| | reward_max | 35.56297 | |
| | reward_mean | 0.6631989 | |

| | | |
|-------|----------------------|-------------|
| | reward_min | -39.990044 |
| | std | 1.24 |
| | value_loss | 2.88 |
| ----- | | |
| ----- | | |
| | time/ | |
| | fps | 187 |
| | iterations | 158 |
| | time_elapsed | 1724 |
| | total_timesteps | 323584 |
| | train/ | |
| | approx_kl | 0.029726295 |
| | clip_fraction | 0.323 |
| | clip_range | 0.2 |
| | entropy_loss | -49 |
| | explained_variance | 0.991 |
| | learning_rate | 0.0001 |
| | loss | 0.744 |
| | n_updates | 1570 |
| | policy_gradient_loss | -0.0447 |
| | reward | 3.3403103 |
| | reward_max | 33.787086 |
| | reward_mean | 0.7041364 |
| | reward_min | -35.847134 |
| | std | 1.24 |
| | value_loss | 2.93 |
| ----- | | |
| ----- | | |
| | time/ | |
| | fps | 187 |
| | iterations | 159 |
| | time_elapsed | 1736 |
| | total_timesteps | 325632 |
| | train/ | |
| | approx_kl | 0.02875293 |
| | clip_fraction | 0.309 |
| | clip_range | 0.2 |
| | entropy_loss | -49.1 |
| | explained_variance | 0.994 |
| | learning_rate | 0.0001 |
| | loss | 0.306 |
| | n_updates | 1580 |
| | policy_gradient_loss | -0.0428 |
| | reward | 5.224401 |
| | reward_max | 35.623314 |
| | reward_mean | 0.6573079 |
| | reward_min | -34.17977 |
| | std | 1.25 |

| | | | |
|----------------------|-------------|------|--|
| | value_loss | 3.05 | |
| ----- | | | |
| time/ | | | |
| fps | 187 | | |
| iterations | 160 | | |
| time_elapsed | 1746 | | |
| total_timesteps | 327680 | | |
| train/ | | | |
| approx_kl | 0.029087711 | | |
| clip_fraction | 0.305 | | |
| clip_range | 0.2 | | |
| entropy_loss | -49.1 | | |
| explained_variance | 0.993 | | |
| learning_rate | 0.0001 | | |
| loss | 1.3 | | |
| n_updates | 1590 | | |
| policy_gradient_loss | -0.0447 | | |
| reward | -4.465303 | | |
| reward_max | 32.59519 | | |
| reward_mean | 0.6889461 | | |
| reward_min | -35.627422 | | |
| std | 1.25 | | |
| value_loss | 4.03 | | |
| ----- | | | |
| time/ | | | |
| fps | 187 | | |
| iterations | 161 | | |
| time_elapsed | 1757 | | |
| total_timesteps | 329728 | | |
| train/ | | | |
| approx_kl | 0.030444661 | | |
| clip_fraction | 0.312 | | |
| clip_range | 0.2 | | |
| entropy_loss | -49.2 | | |
| explained_variance | 0.993 | | |
| learning_rate | 0.0001 | | |
| loss | 1.91 | | |
| n_updates | 1600 | | |
| policy_gradient_loss | -0.0448 | | |
| reward | -6.2292123 | | |
| reward_max | 33.527626 | | |
| reward_mean | 0.6813402 | | |
| reward_min | -34.21035 | | |
| std | 1.25 | | |
| value_loss | 4.33 | | |
| ----- | | | |

```
day: 1005, episode: 330
begin_total_asset: 1000000.00
end_total_asset: 7959038.21
total_reward: 6959038.21
total_cost: 183064.55
total_trades: 22292
Sharpe: 1.662
=====
```

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 162 | |
| time_elapsed | 1768 | |
| total_timesteps | 331776 | |
| train/ | | |
| approx_kl | 0.030024394 | |
| clip_fraction | 0.316 | |
| clip_range | 0.2 | |
| entropy_loss | -49.2 | |
| explained_variance | 0.995 | |
| learning_rate | 0.0001 | |
| loss | 0.931 | |
| n_updates | 1610 | |
| policy_gradient_loss | -0.0453 | |
| reward | -3.2038264 | |
| reward_max | 38.50003 | |
| reward_mean | 0.68153214 | |
| reward_min | -42.156826 | |
| std | 1.25 | |
| value_loss | 3.25 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 163 | |
| time_elapsed | 1779 | |
| total_timesteps | 333824 | |
| train/ | | |
| approx_kl | 0.028847374 | |
| clip_fraction | 0.311 | |
| clip_range | 0.2 | |
| entropy_loss | -49.3 | |
| explained_variance | 0.99 | |
| learning_rate | 0.0001 | |
| loss | 1.6 | |
| n_updates | 1620 | |
| policy_gradient_loss | -0.0399 | |
| reward | 1.1856049 | |

| | |
|-------------|-----------|
| reward_max | 35.243725 |
| reward_mean | 0.7365817 |
| reward_min | -39.76659 |
| std | 1.25 |
| value_loss | 4.98 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 164 |
| time_elapsed | 1789 |
| total_timesteps | 335872 |
| train/ | |
| approx_kl | 0.035701856 |
| clip_fraction | 0.355 |
| clip_range | 0.2 |
| entropy_loss | -49.3 |
| explained_variance | 0.992 |
| learning_rate | 0.0001 |
| loss | 0.0282 |
| n_updates | 1630 |
| policy_gradient_loss | -0.0468 |
| reward | -4.0748925 |
| reward_max | 36.421665 |
| reward_mean | 0.712523 |
| reward_min | -40.650505 |
| std | 1.25 |
| value_loss | 2.75 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 165 |
| time_elapsed | 1800 |
| total_timesteps | 337920 |
| train/ | |
| approx_kl | 0.030319285 |
| clip_fraction | 0.314 |
| clip_range | 0.2 |
| entropy_loss | -49.3 |
| explained_variance | 0.995 |
| learning_rate | 0.0001 |
| loss | 0.508 |
| n_updates | 1640 |
| policy_gradient_loss | -0.0477 |
| reward | -4.9378223 |
| reward_max | 37.690746 |
| reward_mean | 0.7457556 |

| | |
|------------|------------|
| reward_min | -42.598312 |
| std | 1.26 |
| value_loss | 2.66 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 166 |
| time_elapsed | 1811 |
| total_timesteps | 339968 |
| train/ | |
| approx_kl | 0.026438415 |
| clip_fraction | 0.282 |
| clip_range | 0.2 |
| entropy_loss | -49.4 |
| explained_variance | 0.994 |
| learning_rate | 0.0001 |
| loss | 3.02 |
| n_updates | 1650 |
| policy_gradient_loss | -0.0446 |
| reward | -2.9756145 |
| reward_max | 44.137966 |
| reward_mean | 0.739016 |
| reward_min | -44.368523 |
| std | 1.26 |
| value_loss | 4.47 |

day: 1005, episode: 340
begin_total_asset: 1000000.00
end_total_asset: 8130330.93
total_reward: 7130330.93
total_cost: 196203.41
total_trades: 22089
Sharpe: 1.669

| | |
|--------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 167 |
| time_elapsed | 1822 |
| total_timesteps | 342016 |
| train/ | |
| approx_kl | 0.024091236 |
| clip_fraction | 0.268 |
| clip_range | 0.2 |
| entropy_loss | -49.4 |
| explained_variance | 0.992 |
| learning_rate | 0.0001 |

| | |
|----------------------|-------------|
| loss | 4.03 |
| n_updates | 1660 |
| policy_gradient_loss | -0.0379 |
| reward | -0.39557078 |
| reward_max | 45.62287 |
| reward_mean | 0.73477256 |
| reward_min | -34.11663 |
| std | 1.26 |
| value_loss | 6.43 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 168 |
| time_elapsed | 1833 |
| total_timesteps | 344064 |
| train/ | |
| approx_kl | 0.032619957 |
| clip_fraction | 0.35 |
| clip_range | 0.2 |
| entropy_loss | -49.4 |
| explained_variance | 0.984 |
| learning_rate | 0.0001 |
| loss | 2.2 |
| n_updates | 1670 |
| policy_gradient_loss | -0.0361 |
| reward | 0.5808016 |
| reward_max | 39.01199 |
| reward_mean | 0.76313496 |
| reward_min | -44.651928 |
| std | 1.26 |
| value_loss | 5.89 |

| | |
|--------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 169 |
| time_elapsed | 1844 |
| total_timesteps | 346112 |
| train/ | |
| approx_kl | 0.033665005 |
| clip_fraction | 0.339 |
| clip_range | 0.2 |
| entropy_loss | -49.5 |
| explained_variance | 0.988 |
| learning_rate | 0.0001 |
| loss | 2.19 |
| n_updates | 1680 |

| | |
|----------------------|------------|
| policy_gradient_loss | -0.0376 |
| reward | -7.6396065 |
| reward_max | 42.502083 |
| reward_mean | 0.74109894 |
| reward_min | -48.954205 |
| std | 1.26 |
| value_loss | 6.51 |

| | |
|----------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 170 |
| time_elapsed | 1854 |
| total_timesteps | 348160 |
| train/ | |
| approx_kl | 0.03372314 |
| clip_fraction | 0.337 |
| clip_range | 0.2 |
| entropy_loss | -49.5 |
| explained_variance | 0.993 |
| learning_rate | 0.0001 |
| loss | 0.685 |
| n_updates | 1690 |
| policy_gradient_loss | -0.0479 |
| reward | 1.4000448 |
| reward_max | 45.20608 |
| reward_mean | 0.7808129 |
| reward_min | -45.507153 |
| std | 1.26 |
| value_loss | 3.25 |

| | |
|----------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 171 |
| time_elapsed | 1865 |
| total_timesteps | 350208 |
| train/ | |
| approx_kl | 0.03146931 |
| clip_fraction | 0.33 |
| clip_range | 0.2 |
| entropy_loss | -49.6 |
| explained_variance | 0.993 |
| learning_rate | 0.0001 |
| loss | 1.79 |
| n_updates | 1700 |
| policy_gradient_loss | -0.0451 |
| reward | -4.997994 |

| | | |
|--|-------------|-----------|
| | reward_max | 45.68573 |
| | reward_mean | 0.761569 |
| | reward_min | -53.18054 |
| | std | 1.27 |
| | value_loss | 4.14 |

day: 1005, episode: 350
begin_total_asset: 1000000.00
end_total_asset: 8499166.07
total_reward: 7499166.07
total_cost: 187803.71
total_trades: 21884
Sharpe: 1.585
=====

| | | |
|--|----------------------|-------------|
| | time/ | |
| | fps | 187 |
| | iterations | 172 |
| | time_elapsed | 1876 |
| | total_timesteps | 352256 |
| | train/ | |
| | approx_kl | 0.026662474 |
| | clip_fraction | 0.302 |
| | clip_range | 0.2 |
| | entropy_loss | -49.6 |
| | explained_variance | 0.993 |
| | learning_rate | 0.0001 |
| | loss | 4.86 |
| | n_updates | 1710 |
| | policy_gradient_loss | -0.0423 |
| | reward | 1.2556407 |
| | reward_max | 46.196354 |
| | reward_mean | 0.7419431 |
| | reward_min | -47.796062 |
| | std | 1.27 |
| | value_loss | 5.28 |

| | | |
|--|-----------------|-----------|
| | time/ | |
| | fps | 187 |
| | iterations | 173 |
| | time_elapsed | 1887 |
| | total_timesteps | 354304 |
| | train/ | |
| | approx_kl | 0.0320966 |
| | clip_fraction | 0.342 |
| | clip_range | 0.2 |
| | entropy_loss | -49.7 |

| | | |
|----------------------|------------|--|
| explained_variance | 0.993 | |
| learning_rate | 0.0001 | |
| loss | 1.73 | |
| n_updates | 1720 | |
| policy_gradient_loss | -0.0434 | |
| reward | -5.0623136 | |
| reward_max | 43.619507 | |
| reward_mean | 0.74990994 | |
| reward_min | -49.406216 | |
| std | 1.27 | |
| value_loss | 3.32 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 174 | |
| time_elapsed | 1898 | |
| total_timesteps | 356352 | |
| train/ | | |
| approx_kl | 0.027276328 | |
| clip_fraction | 0.302 | |
| clip_range | 0.2 | |
| entropy_loss | -49.7 | |
| explained_variance | 0.99 | |
| learning_rate | 0.0001 | |
| loss | 4.02 | |
| n_updates | 1730 | |
| policy_gradient_loss | -0.0357 | |
| reward | 7.5335217 | |
| reward_max | 42.509026 | |
| reward_mean | 0.7632634 | |
| reward_min | -44.07732 | |
| std | 1.27 | |
| value_loss | 7.94 | |

| | | |
|--------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 175 | |
| time_elapsed | 1909 | |
| total_timesteps | 358400 | |
| train/ | | |
| approx_kl | 0.030532345 | |
| clip_fraction | 0.303 | |
| clip_range | 0.2 | |
| entropy_loss | -49.8 | |
| explained_variance | 0.995 | |
| learning_rate | 0.0001 | |

| | |
|----------------------|------------|
| loss | 0.79 |
| n_updates | 1740 |
| policy_gradient_loss | -0.0492 |
| reward | 3.1691542 |
| reward_max | 40.37147 |
| reward_mean | 0.75723284 |
| reward_min | -45.551968 |
| std | 1.27 |
| value_loss | 3.67 |

| | |
|----------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 176 |
| time_elapsed | 1919 |
| total_timesteps | 360448 |
| train/ | |
| approx_kl | 0.03110925 |
| clip_fraction | 0.32 |
| clip_range | 0.2 |
| entropy_loss | -49.8 |
| explained_variance | 0.994 |
| learning_rate | 0.0001 |
| loss | 2.31 |
| n_updates | 1750 |
| policy_gradient_loss | -0.0461 |
| reward | -2.6219778 |
| reward_max | 40.68162 |
| reward_mean | 0.71206975 |
| reward_min | -40.48845 |
| std | 1.28 |
| value_loss | 3.36 |

day: 1005, episode: 360
begin_total_asset: 1000000.00
end_total_asset: 9007789.12
total_reward: 8007789.12
total_cost: 200513.06
total_trades: 21904
Sharpe: 1.663

| | |
|-----------------|--------|
| time/ | |
| fps | 187 |
| iterations | 177 |
| time_elapsed | 1930 |
| total_timesteps | 362496 |
| train/ | |

| | |
|----------------------|-------------|
| approx_kl | 0.033034243 |
| clip_fraction | 0.319 |
| clip_range | 0.2 |
| entropy_loss | -49.8 |
| explained_variance | 0.994 |
| learning_rate | 0.0001 |
| loss | 1.56 |
| n_updates | 1760 |
| policy_gradient_loss | -0.0438 |
| reward | -5.7035737 |
| reward_max | 40.610474 |
| reward_mean | 0.73744726 |
| reward_min | -46.132187 |
| std | 1.28 |
| value_loss | 4.47 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 178 |
| time_elapsed | 1941 |
| total_timesteps | 364544 |
| train/ | |
| approx_kl | 0.028314132 |
| clip_fraction | 0.31 |
| clip_range | 0.2 |
| entropy_loss | -49.9 |
| explained_variance | 0.995 |
| learning_rate | 0.0001 |
| loss | 1.63 |
| n_updates | 1770 |
| policy_gradient_loss | -0.0454 |
| reward | 6.8103538 |
| reward_max | 43.90147 |
| reward_mean | 0.7386155 |
| reward_min | -35.224823 |
| std | 1.28 |
| value_loss | 4.07 |

| | |
|-----------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 179 |
| time_elapsed | 1952 |
| total_timesteps | 366592 |
| train/ | |
| approx_kl | 0.039701894 |
| clip_fraction | 0.371 |

| | |
|----------------------|-----------|
| clip_range | 0.2 |
| entropy_loss | -49.9 |
| explained_variance | 0.991 |
| learning_rate | 0.0001 |
| loss | 0.414 |
| n_updates | 1780 |
| policy_gradient_loss | -0.0476 |
| reward | -9.600713 |
| reward_max | 43.52773 |
| reward_mean | 0.7673003 |
| reward_min | -37.60273 |
| std | 1.28 |
| value_loss | 3.01 |

| | |
|----------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 180 |
| time_elapsed | 1963 |
| total_timesteps | 368640 |
| train/ | |
| approx_kl | 0.03692667 |
| clip_fraction | 0.358 |
| clip_range | 0.2 |
| entropy_loss | -50 |
| explained_variance | 0.996 |
| learning_rate | 0.0001 |
| loss | 0.148 |
| n_updates | 1790 |
| policy_gradient_loss | -0.054 |
| reward | 1.2627428 |
| reward_max | 39.86852 |
| reward_mean | 0.7425533 |
| reward_min | -40.64687 |
| std | 1.28 |
| value_loss | 1.88 |

| | |
|-----------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 181 |
| time_elapsed | 1974 |
| total_timesteps | 370688 |
| train/ | |
| approx_kl | 0.034587562 |
| clip_fraction | 0.351 |
| clip_range | 0.2 |
| entropy_loss | -50 |

| | |
|----------------------|------------|
| explained_variance | 0.992 |
| learning_rate | 0.0001 |
| loss | 0.494 |
| n_updates | 1800 |
| policy_gradient_loss | -0.0438 |
| reward | -13.678078 |
| reward_max | 38.554466 |
| reward_mean | 0.7297249 |
| reward_min | -40.54226 |
| std | 1.29 |
| value_loss | 3.84 |

day: 1005, episode: 370
begin_total_asset: 1000000.00
end_total_asset: 8583375.85
total_reward: 7583375.85
total_cost: 186472.99
total_trades: 21815
Sharpe: 1.715

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 182 |
| time_elapsed | 1985 |
| total_timesteps | 372736 |
| train/ | |
| approx_kl | 0.030495401 |
| clip_fraction | 0.304 |
| clip_range | 0.2 |
| entropy_loss | -50.1 |
| explained_variance | 0.988 |
| learning_rate | 0.0001 |
| loss | 3.06 |
| n_updates | 1810 |
| policy_gradient_loss | -0.0365 |
| reward | -6.4912167 |
| reward_max | 37.97021 |
| reward_mean | 0.7132709 |
| reward_min | -35.6604 |
| std | 1.29 |
| value_loss | 6.51 |

| | |
|--------------|------|
| time/ | |
| fps | 187 |
| iterations | 183 |
| time_elapsed | 1996 |

| | | | |
|----------------------|-----------------|--------|--|
| | total_timesteps | 374784 | |
| train/ | | | |
| approx_kl | 0.032040652 | | |
| clip_fraction | 0.351 | | |
| clip_range | 0.2 | | |
| entropy_loss | -50.1 | | |
| explained_variance | 0.994 | | |
| learning_rate | 0.0001 | | |
| loss | 1.27 | | |
| n_updates | 1820 | | |
| policy_gradient_loss | -0.0456 | | |
| reward | -8.727062 | | |
| reward_max | 38.786358 | | |
| reward_mean | 0.73796946 | | |
| reward_min | -39.210182 | | |
| std | 1.29 | | |
| value_loss | 3.17 | | |

| | | | |
|----------------------|-------------|--|--|
| | time/ | | |
| fps | 187 | | |
| iterations | 184 | | |
| time_elapsed | 2007 | | |
| total_timesteps | 376832 | | |
| train/ | | | |
| approx_kl | 0.034759782 | | |
| clip_fraction | 0.356 | | |
| clip_range | 0.2 | | |
| entropy_loss | -50.2 | | |
| explained_variance | 0.993 | | |
| learning_rate | 0.0001 | | |
| loss | 0.753 | | |
| n_updates | 1830 | | |
| policy_gradient_loss | -0.047 | | |
| reward | 7.3819327 | | |
| reward_max | 39.309284 | | |
| reward_mean | 0.8185866 | | |
| reward_min | -40.473988 | | |
| std | 1.29 | | |
| value_loss | 2.47 | | |

| | | | |
|-----------------|--------|--|--|
| | time/ | | |
| fps | 187 | | |
| iterations | 185 | | |
| time_elapsed | 2018 | | |
| total_timesteps | 378880 | | |
| train/ | | | |

| | |
|----------------------|-------------|
| approx_kl | 0.034178495 |
| clip_fraction | 0.329 |
| clip_range | 0.2 |
| entropy_loss | -50.2 |
| explained_variance | 0.995 |
| learning_rate | 0.0001 |
| loss | 0.119 |
| n_updates | 1840 |
| policy_gradient_loss | -0.0462 |
| reward | 12.798223 |
| reward_max | 39.736557 |
| reward_mean | 0.78486675 |
| reward_min | -40.857708 |
| std | 1.3 |
| value_loss | 2.78 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 186 |
| time_elapsed | 2029 |
| total_timesteps | 380928 |
| train/ | |
| approx_kl | 0.030994076 |
| clip_fraction | 0.304 |
| clip_range | 0.2 |
| entropy_loss | -50.3 |
| explained_variance | 0.996 |
| learning_rate | 0.0001 |
| loss | 1.18 |
| n_updates | 1850 |
| policy_gradient_loss | -0.0489 |
| reward | -2.0084236 |
| reward_max | 40.363194 |
| reward_mean | 0.77519685 |
| reward_min | -32.968327 |
| std | 1.3 |
| value_loss | 3.98 |

day: 1005, episode: 380
begin_total_asset: 1000000.00
end_total_asset: 8917709.84
total_reward: 7917709.84
total_cost: 204383.83
total_trades: 21923
Sharpe: 1.863

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 187 | |
| time_elapsed | 2040 | |
| total_timesteps | 382976 | |
| train/ | | |
| approx_kl | 0.028512422 | |
| clip_fraction | 0.322 | |
| clip_range | 0.2 | |
| entropy_loss | -50.3 | |
| explained_variance | 0.988 | |
| learning_rate | 0.0001 | |
| loss | 2.14 | |
| n_updates | 1860 | |
| policy_gradient_loss | -0.0356 | |
| reward | -5.992505 | |
| reward_max | 39.570927 | |
| reward_mean | 0.77641684 | |
| reward_min | -38.73531 | |
| std | 1.3 | |
| value_loss | 5.54 | |

| | | |
|----------------------|------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 188 | |
| time_elapsed | 2050 | |
| total_timesteps | 385024 | |
| train/ | | |
| approx_kl | 0.03680237 | |
| clip_fraction | 0.361 | |
| clip_range | 0.2 | |
| entropy_loss | -50.4 | |
| explained_variance | 0.994 | |
| learning_rate | 0.0001 | |
| loss | 0.622 | |
| n_updates | 1870 | |
| policy_gradient_loss | -0.0512 | |
| reward | 2.1720026 | |
| reward_max | 38.126858 | |
| reward_mean | 0.83158326 | |
| reward_min | -36.596905 | |
| std | 1.3 | |
| value_loss | 3 | |

| | | |
|-------|-----|--|
| time/ | | |
| fps | 187 | |

| | |
|----------------------|-------------|
| iterations | 189 |
| time_elapsed | 2061 |
| total_timesteps | 387072 |
| train/ | |
| approx_kl | 0.032091618 |
| clip_fraction | 0.323 |
| clip_range | 0.2 |
| entropy_loss | -50.5 |
| explained_variance | 0.996 |
| learning_rate | 0.0001 |
| loss | 0.64 |
| n_updates | 1880 |
| policy_gradient_loss | -0.0524 |
| reward | 5.2369533 |
| reward_max | 38.56319 |
| reward_mean | 0.8328068 |
| reward_min | -44.33658 |
| std | 1.31 |
| value_loss | 3.29 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 190 |
| time_elapsed | 2072 |
| total_timesteps | 389120 |
| train/ | |
| approx_kl | 0.027838733 |
| clip_fraction | 0.303 |
| clip_range | 0.2 |
| entropy_loss | -50.6 |
| explained_variance | 0.991 |
| learning_rate | 0.0001 |
| loss | 2.29 |
| n_updates | 1890 |
| policy_gradient_loss | -0.0411 |
| reward | 5.55361 |
| reward_max | 43.69212 |
| reward_mean | 0.7942861 |
| reward_min | -39.5328 |
| std | 1.31 |
| value_loss | 8.14 |

| | |
|--------------|------|
| time/ | |
| fps | 187 |
| iterations | 191 |
| time_elapsed | 2083 |

| | | | |
|----------------------|-----------------|--------|--|
| | total_timesteps | 391168 | |
| train/ | | | |
| approx_kl | 0.029481556 | | |
| clip_fraction | 0.319 | | |
| clip_range | 0.2 | | |
| entropy_loss | -50.6 | | |
| explained_variance | 0.99 | | |
| learning_rate | 0.0001 | | |
| loss | 1.82 | | |
| n_updates | 1900 | | |
| policy_gradient_loss | -0.0353 | | |
| reward | -6.633036 | | |
| reward_max | 36.643555 | | |
| reward_mean | 0.84096235 | | |
| reward_min | -36.722122 | | |
| std | 1.31 | | |
| value_loss | 7 | | |

day: 1005, episode: 390
begin_total_asset: 1000000.00
end_total_asset: 9473552.43
total_reward: 8473552.43
total_cost: 220212.75
total_trades: 22346
Sharpe: 1.821

| | | | |
|----------------------|-------------|--|--|
| time/ | | | |
| fps | 187 | | |
| iterations | 192 | | |
| time_elapsed | 2094 | | |
| total_timesteps | 393216 | | |
| train/ | | | |
| approx_kl | 0.030186798 | | |
| clip_fraction | 0.319 | | |
| clip_range | 0.2 | | |
| entropy_loss | -50.7 | | |
| explained_variance | 0.993 | | |
| learning_rate | 0.0001 | | |
| loss | 2.33 | | |
| n_updates | 1910 | | |
| policy_gradient_loss | -0.0441 | | |
| reward | 13.287063 | | |
| reward_max | 36.56138 | | |
| reward_mean | 0.83590007 | | |
| reward_min | -37.457584 | | |
| std | 1.31 | | |
| value_loss | 4.83 | | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 193 | |
| time_elapsed | 2105 | |
| total_timesteps | 395264 | |
| train/ | | |
| approx_kl | 0.031301413 | |
| clip_fraction | 0.311 | |
| clip_range | 0.2 | |
| entropy_loss | -50.7 | |
| explained_variance | 0.995 | |
| learning_rate | 0.0001 | |
| loss | 0.725 | |
| n_updates | 1920 | |
| policy_gradient_loss | -0.0453 | |
| reward | -15.529768 | |
| reward_max | 44.564777 | |
| reward_mean | 0.8715761 | |
| reward_min | -37.761967 | |
| std | 1.32 | |
| value_loss | 4.7 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 194 | |
| time_elapsed | 2117 | |
| total_timesteps | 397312 | |
| train/ | | |
| approx_kl | 0.028929774 | |
| clip_fraction | 0.316 | |
| clip_range | 0.2 | |
| entropy_loss | -50.8 | |
| explained_variance | 0.993 | |
| learning_rate | 0.0001 | |
| loss | 0.897 | |
| n_updates | 1930 | |
| policy_gradient_loss | -0.0454 | |
| reward | 0.605745 | |
| reward_max | 37.23915 | |
| reward_mean | 0.8279009 | |
| reward_min | -36.48724 | |
| std | 1.32 | |
| value_loss | 5.44 | |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 195 |
| time_elapsed | 2129 |
| total_timesteps | 399360 |
| train/ | |
| approx_kl | 0.033817247 |
| clip_fraction | 0.332 |
| clip_range | 0.2 |
| entropy_loss | -50.9 |
| explained_variance | 0.995 |
| learning_rate | 0.0001 |
| loss | 1.78 |
| n_updates | 1940 |
| policy_gradient_loss | -0.0493 |
| reward | -0.82175446 |
| reward_max | 37.820858 |
| reward_mean | 0.79426116 |
| reward_min | -33.33434 |
| std | 1.32 |
| value_loss | 4.62 |

day: 1005, episode: 400
begin_total_asset: 1000000.00
end_total_asset: 9132553.33
total_reward: 8132553.33
total_cost: 208863.03
total_trades: 21941
Sharpe: 1.899

| | |
|----------------------|--------------|
| time/ | |
| fps | 187 |
| iterations | 196 |
| time_elapsed | 2139 |
| total_timesteps | 401408 |
| train/ | |
| approx_kl | 0.03215582 |
| clip_fraction | 0.323 |
| clip_range | 0.2 |
| entropy_loss | -50.9 |
| explained_variance | 0.994 |
| learning_rate | 0.0001 |
| loss | 0.0645 |
| n_updates | 1950 |
| policy_gradient_loss | -0.0485 |
| reward | -0.047179043 |
| reward_max | 37.523373 |

| | |
|-------------|------------|
| reward_mean | 0.81322414 |
| reward_min | -30.441456 |
| std | 1.32 |
| value_loss | 2.83 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 197 |
| time_elapsed | 2150 |
| total_timesteps | 403456 |
| train/ | |
| approx_kl | 0.033384643 |
| clip_fraction | 0.32 |
| clip_range | 0.2 |
| entropy_loss | -51 |
| explained_variance | 0.991 |
| learning_rate | 0.0001 |
| loss | 1.39 |
| n_updates | 1960 |
| policy_gradient_loss | -0.0429 |
| reward | -9.318516 |
| reward_max | 48.7864 |
| reward_mean | 0.80718136 |
| reward_min | -34.345016 |
| std | 1.33 |
| value_loss | 4.65 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 198 |
| time_elapsed | 2161 |
| total_timesteps | 405504 |
| train/ | |
| approx_kl | 0.033705436 |
| clip_fraction | 0.338 |
| clip_range | 0.2 |
| entropy_loss | -51 |
| explained_variance | 0.992 |
| learning_rate | 0.0001 |
| loss | 1.64 |
| n_updates | 1970 |
| policy_gradient_loss | -0.0423 |
| reward | -0.03723786 |
| reward_max | 49.794834 |
| reward_mean | 0.782897 |
| reward_min | -32.292915 |

| | |
|------------|------|
| std | 1.33 |
| value_loss | 3.59 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 199 |
| time_elapsed | 2172 |
| total_timesteps | 407552 |
| train/ | |
| approx_kl | 0.025222957 |
| clip_fraction | 0.278 |
| clip_range | 0.2 |
| entropy_loss | -51 |
| explained_variance | 0.991 |
| learning_rate | 0.0001 |
| loss | 2.16 |
| n_updates | 1980 |
| policy_gradient_loss | -0.0402 |
| reward | -3.4157333 |
| reward_max | 46.620552 |
| reward_mean | 0.80629075 |
| reward_min | -37.307716 |
| std | 1.33 |
| value_loss | 5.91 |

| | |
|----------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 200 |
| time_elapsed | 2182 |
| total_timesteps | 409600 |
| train/ | |
| approx_kl | 0.03717687 |
| clip_fraction | 0.332 |
| clip_range | 0.2 |
| entropy_loss | -51 |
| explained_variance | 0.992 |
| learning_rate | 0.0001 |
| loss | 1.69 |
| n_updates | 1990 |
| policy_gradient_loss | -0.041 |
| reward | 1.9215666 |
| reward_max | 47.901047 |
| reward_mean | 0.81526005 |
| reward_min | -32.956238 |
| std | 1.33 |
| value_loss | 5.31 |

```
-----  
day: 1005, episode: 410  
begin_total_asset: 1000000.00  
end_total_asset: 9096025.28  
total_reward: 8096025.28  
total_cost: 215106.32  
total_trades: 22047  
Sharpe: 1.873  
=====
```

| time/ | | |
|----------------------|-------------|--|
| fps | 187 | |
| iterations | 201 | |
| time_elapsed | 2193 | |
| total_timesteps | 411648 | |
| train/ | | |
| approx_kl | 0.034080114 | |
| clip_fraction | 0.326 | |
| clip_range | 0.2 | |
| entropy_loss | -51.1 | |
| explained_variance | 0.994 | |
| learning_rate | 0.0001 | |
| loss | 2.7 | |
| n_updates | 2000 | |
| policy_gradient_loss | -0.0464 | |
| reward | -0.1258622 | |
| reward_max | 45.015045 | |
| reward_mean | 0.7681736 | |
| reward_min | -31.187252 | |
| std | 1.33 | |
| value_loss | 4.01 | |

| time/ | | |
|----------------------|------------|--|
| fps | 187 | |
| iterations | 202 | |
| time_elapsed | 2204 | |
| total_timesteps | 413696 | |
| train/ | | |
| approx_kl | 0.03104239 | |
| clip_fraction | 0.328 | |
| clip_range | 0.2 | |
| entropy_loss | -51.2 | |
| explained_variance | 0.994 | |
| learning_rate | 0.0001 | |
| loss | 1.47 | |
| n_updates | 2010 | |
| policy_gradient_loss | -0.0463 | |

| | |
|-------------|------------|
| reward | -3.958765 |
| reward_max | 38.775776 |
| reward_mean | 0.7724737 |
| reward_min | -26.344658 |
| std | 1.33 |
| value_loss | 4.21 |

| | |
|----------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 203 |
| time_elapsed | 2215 |
| total_timesteps | 415744 |
| train/ | |
| approx_kl | 0.03406111 |
| clip_fraction | 0.349 |
| clip_range | 0.2 |
| entropy_loss | -51.2 |
| explained_variance | 0.992 |
| learning_rate | 0.0001 |
| loss | 0.408 |
| n_updates | 2020 |
| policy_gradient_loss | -0.0502 |
| reward | 0.8393146 |
| reward_max | 44.02536 |
| reward_mean | 0.8028685 |
| reward_min | -27.53348 |
| std | 1.34 |
| value_loss | 2.9 |

| | |
|----------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 204 |
| time_elapsed | 2226 |
| total_timesteps | 417792 |
| train/ | |
| approx_kl | 0.032503 |
| clip_fraction | 0.32 |
| clip_range | 0.2 |
| entropy_loss | -51.2 |
| explained_variance | 0.994 |
| learning_rate | 0.0001 |
| loss | 0.548 |
| n_updates | 2030 |
| policy_gradient_loss | -0.0485 |
| reward | -6.0480876 |
| reward_max | 40.895927 |

| | |
|-------------|------------|
| reward_mean | 0.7655492 |
| reward_min | -31.080732 |
| std | 1.34 |
| value_loss | 3.35 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 205 |
| time_elapsed | 2237 |
| total_timesteps | 419840 |
| train/ | |
| approx_kl | 0.032421984 |
| clip_fraction | 0.329 |
| clip_range | 0.2 |
| entropy_loss | -51.3 |
| explained_variance | 0.992 |
| learning_rate | 0.0001 |
| loss | 1.88 |
| n_updates | 2040 |
| policy_gradient_loss | -0.0425 |
| reward | 2.2218292 |
| reward_max | 39.464596 |
| reward_mean | 0.8321641 |
| reward_min | -29.978989 |
| std | 1.34 |
| value_loss | 4.63 |

day: 1005, episode: 420
begin_total_asset: 1000000.00
end_total_asset: 9600109.95
total_reward: 8600109.95
total_cost: 227269.08
total_trades: 22322
Sharpe: 1.911

| | |
|--------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 206 |
| time_elapsed | 2248 |
| total_timesteps | 421888 |
| train/ | |
| approx_kl | 0.031876802 |
| clip_fraction | 0.34 |
| clip_range | 0.2 |
| entropy_loss | -51.3 |
| explained_variance | 0.994 |

| | |
|----------------------|------------|
| learning_rate | 0.0001 |
| loss | 1.73 |
| n_updates | 2050 |
| policy_gradient_loss | -0.05 |
| reward | 4.598779 |
| reward_max | 47.54228 |
| reward_mean | 0.85082024 |
| reward_min | -33.810707 |
| std | 1.34 |
| value_loss | 3.86 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 207 |
| time_elapsed | 2258 |
| total_timesteps | 423936 |
| train/ | |
| approx_kl | 0.031337645 |
| clip_fraction | 0.314 |
| clip_range | 0.2 |
| entropy_loss | -51.3 |
| explained_variance | 0.994 |
| learning_rate | 0.0001 |
| loss | 1.65 |
| n_updates | 2060 |
| policy_gradient_loss | -0.0479 |
| reward | 1.4736645 |
| reward_max | 38.074722 |
| reward_mean | 0.8174984 |
| reward_min | -27.99851 |
| std | 1.34 |
| value_loss | 4.89 |

| | |
|--------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 208 |
| time_elapsed | 2269 |
| total_timesteps | 425984 |
| train/ | |
| approx_kl | 0.03466188 |
| clip_fraction | 0.343 |
| clip_range | 0.2 |
| entropy_loss | -51.4 |
| explained_variance | 0.993 |
| learning_rate | 0.0001 |
| loss | 1.7 |

| | |
|----------------------|------------|
| n_updates | 2070 |
| policy_gradient_loss | -0.0444 |
| reward | -2.419347 |
| reward_max | 42.662155 |
| reward_mean | 0.80728555 |
| reward_min | -26.319248 |
| std | 1.34 |
| value_loss | 4.18 |

| | |
|----------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 209 |
| time_elapsed | 2280 |
| total_timesteps | 428032 |
| train/ | |
| approx_kl | 0.03126337 |
| clip_fraction | 0.33 |
| clip_range | 0.2 |
| entropy_loss | -51.4 |
| explained_variance | 0.994 |
| learning_rate | 0.0001 |
| loss | 0.95 |
| n_updates | 2080 |
| policy_gradient_loss | -0.0495 |
| reward | -1.8369185 |
| reward_max | 49.260174 |
| reward_mean | 0.8689558 |
| reward_min | -29.449108 |
| std | 1.35 |
| value_loss | 3.36 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 210 |
| time_elapsed | 2291 |
| total_timesteps | 430080 |
| train/ | |
| approx_kl | 0.025352381 |
| clip_fraction | 0.288 |
| clip_range | 0.2 |
| entropy_loss | -51.5 |
| explained_variance | 0.993 |
| learning_rate | 0.0001 |
| loss | 1.98 |
| n_updates | 2090 |
| policy_gradient_loss | -0.0405 |

| | | | |
|--|-------------|------------|--|
| | reward | -6.258496 | |
| | reward_max | 44.51642 | |
| | reward_mean | 0.80415535 | |
| | reward_min | -28.718645 | |
| | std | 1.35 | |
| | value_loss | 6.56 | |

day: 1005, episode: 430
begin_total_asset: 1000000.00
end_total_asset: 9490455.19
total_reward: 8490455.19
total_cost: 214457.44
total_trades: 21888
Sharpe: 2.029

| | | | |
|--|----------------------|------------|--|
| | time/ | | |
| | fps | 187 | |
| | iterations | 211 | |
| | time_elapsed | 2302 | |
| | total_timesteps | 432128 | |
| | train/ | | |
| | approx_kl | 0.03761345 | |
| | clip_fraction | 0.382 | |
| | clip_range | 0.2 | |
| | entropy_loss | -51.5 | |
| | explained_variance | 0.995 | |
| | learning_rate | 0.0001 | |
| | loss | 0.754 | |
| | n_updates | 2100 | |
| | policy_gradient_loss | -0.0488 | |
| | reward | 10.171905 | |
| | reward_max | 44.709137 | |
| | reward_mean | 0.84506196 | |
| | reward_min | -26.220413 | |
| | std | 1.35 | |
| | value_loss | 2.31 | |

| | | | |
|--|-----------------|-------------|--|
| | time/ | | |
| | fps | 187 | |
| | iterations | 212 | |
| | time_elapsed | 2312 | |
| | total_timesteps | 434176 | |
| | train/ | | |
| | approx_kl | 0.032281272 | |
| | clip_fraction | 0.34 | |
| | clip_range | 0.2 | |

| | |
|----------------------|------------|
| entropy_loss | -51.5 |
| explained_variance | 0.989 |
| learning_rate | 0.0001 |
| loss | 3.86 |
| n_updates | 2110 |
| policy_gradient_loss | -0.0347 |
| reward | -11.602069 |
| reward_max | 44.200893 |
| reward_mean | 0.86689156 |
| reward_min | -38.840828 |
| std | 1.35 |
| value_loss | 7.98 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 213 |
| time_elapsed | 2323 |
| total_timesteps | 436224 |
| train/ | |
| approx_kl | 0.037778504 |
| clip_fraction | 0.384 |
| clip_range | 0.2 |
| entropy_loss | -51.6 |
| explained_variance | 0.986 |
| learning_rate | 0.0001 |
| loss | 2.45 |
| n_updates | 2120 |
| policy_gradient_loss | -0.0371 |
| reward | -13.670757 |
| reward_max | 46.081154 |
| reward_mean | 0.8522275 |
| reward_min | -30.743383 |
| std | 1.35 |
| value_loss | 7.05 |

| | |
|--------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 214 |
| time_elapsed | 2334 |
| total_timesteps | 438272 |
| train/ | |
| approx_kl | 0.03336268 |
| clip_fraction | 0.344 |
| clip_range | 0.2 |
| entropy_loss | -51.6 |
| explained_variance | 0.993 |

| | |
|----------------------|------------|
| learning_rate | 0.0001 |
| loss | 1.72 |
| n_updates | 2130 |
| policy_gradient_loss | -0.0454 |
| reward | -5.3482203 |
| reward_max | 48.589066 |
| reward_mean | 0.8229315 |
| reward_min | -30.27697 |
| std | 1.36 |
| value_loss | 5.3 |

| | |
|----------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 215 |
| time_elapsed | 2345 |
| total_timesteps | 440320 |
| train/ | |
| approx_kl | 0.03777656 |
| clip_fraction | 0.37 |
| clip_range | 0.2 |
| entropy_loss | -51.7 |
| explained_variance | 0.992 |
| learning_rate | 0.0001 |
| loss | 0.531 |
| n_updates | 2140 |
| policy_gradient_loss | -0.0457 |
| reward | 0.80687547 |
| reward_max | 42.344555 |
| reward_mean | 0.8492787 |
| reward_min | -29.31158 |
| std | 1.36 |
| value_loss | 3.91 |

day: 1005, episode: 440
begin_total_asset: 1000000.00
end_total_asset: 8986401.16
total_reward: 7986401.16
total_cost: 208024.64
total_trades: 22026
Sharpe: 1.893

| | |
|-----------------|--------|
| time/ | |
| fps | 187 |
| iterations | 216 |
| time_elapsed | 2356 |
| total_timesteps | 442368 |

| | | |
|----------------------|-------------|--|
| train/ | | |
| approx_kl | 0.033441186 | |
| clip_fraction | 0.332 | |
| clip_range | 0.2 | |
| entropy_loss | -51.7 | |
| explained_variance | 0.993 | |
| learning_rate | 0.0001 | |
| loss | 2.42 | |
| n_updates | 2150 | |
| policy_gradient_loss | -0.0448 | |
| reward | 6.4566956 | |
| reward_max | 36.16181 | |
| reward_mean | 0.8224909 | |
| reward_min | -28.712273 | |
| std | 1.36 | |
| value_loss | 5.64 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 217 | |
| time_elapsed | 2366 | |
| total_timesteps | 444416 | |
| train/ | | |
| approx_kl | 0.028177124 | |
| clip_fraction | 0.338 | |
| clip_range | 0.2 | |
| entropy_loss | -51.7 | |
| explained_variance | 0.99 | |
| learning_rate | 0.0001 | |
| loss | 0.984 | |
| n_updates | 2160 | |
| policy_gradient_loss | -0.036 | |
| reward | 0.6023033 | |
| reward_max | 41.790466 | |
| reward_mean | 0.83064437 | |
| reward_min | -35.078613 | |
| std | 1.36 | |
| value_loss | 5.94 | |

| | | |
|-----------------|------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 218 | |
| time_elapsed | 2377 | |
| total_timesteps | 446464 | |
| train/ | | |
| approx_kl | 0.03246963 | |

| | |
|----------------------|-----------|
| clip_fraction | 0.341 |
| clip_range | 0.2 |
| entropy_loss | -51.8 |
| explained_variance | 0.993 |
| learning_rate | 0.0001 |
| loss | 1.05 |
| n_updates | 2170 |
| policy_gradient_loss | -0.0439 |
| reward | 8.2569685 |
| reward_max | 39.703106 |
| reward_mean | 0.8492614 |
| reward_min | -38.86943 |
| std | 1.36 |
| value_loss | 3.99 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 219 |
| time_elapsed | 2388 |
| total_timesteps | 448512 |
| train/ | |
| approx_kl | 0.028922956 |
| clip_fraction | 0.305 |
| clip_range | 0.2 |
| entropy_loss | -51.8 |
| explained_variance | 0.993 |
| learning_rate | 0.0001 |
| loss | 2.16 |
| n_updates | 2180 |
| policy_gradient_loss | -0.0458 |
| reward | 0.23279431 |
| reward_max | 40.693233 |
| reward_mean | 0.87033004 |
| reward_min | -38.826214 |
| std | 1.36 |
| value_loss | 6.32 |

| | |
|-----------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 220 |
| time_elapsed | 2399 |
| total_timesteps | 450560 |
| train/ | |
| approx_kl | 0.031749584 |
| clip_fraction | 0.318 |
| clip_range | 0.2 |

| | |
|----------------------|------------|
| entropy_loss | -51.9 |
| explained_variance | 0.995 |
| learning_rate | 0.0001 |
| loss | 1.57 |
| n_updates | 2190 |
| policy_gradient_loss | -0.0493 |
| reward | -3.128804 |
| reward_max | 42.360203 |
| reward_mean | 0.92845553 |
| reward_min | -47.784622 |
| std | 1.37 |
| value_loss | 4.47 |

day: 1005, episode: 450
begin_total_asset: 1000000.00
end_total_asset: 9531338.46
total_reward: 8531338.46
total_cost: 215038.61
total_trades: 22051
Sharpe: 1.903

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 221 |
| time_elapsed | 2410 |
| total_timesteps | 452608 |
| train/ | |
| approx_kl | 0.037746757 |
| clip_fraction | 0.341 |
| clip_range | 0.2 |
| entropy_loss | -51.9 |
| explained_variance | 0.99 |
| learning_rate | 0.0001 |
| loss | 3.18 |
| n_updates | 2200 |
| policy_gradient_loss | -0.0392 |
| reward | 2.5139625 |
| reward_max | 45.210575 |
| reward_mean | 0.8616248 |
| reward_min | -34.8034 |
| std | 1.37 |
| value_loss | 6.51 |

| | |
|------------|-----|
| time/ | |
| fps | 187 |
| iterations | 222 |

| | | | |
|--------|----------------------|------------|--|
| | time_elapsed | 2420 | |
| | total_timesteps | 454656 | |
| train/ | | | |
| | approx_kl | 0.03778275 | |
| | clip_fraction | 0.381 | |
| | clip_range | 0.2 | |
| | entropy_loss | -52 | |
| | explained_variance | 0.992 | |
| | learning_rate | 0.0001 | |
| | loss | 3.18 | |
| | n_updates | 2210 | |
| | policy_gradient_loss | -0.044 | |
| | reward | 7.0357785 | |
| | reward_max | 40.616615 | |
| | reward_mean | 0.8481828 | |
| | reward_min | -32.919495 | |
| | std | 1.37 | |
| | value_loss | 3.1 | |

| | | | |
|--------|----------------------|------------|--|
| | time/ | | |
| | fps | 187 | |
| | iterations | 223 | |
| | time_elapsed | 2431 | |
| | total_timesteps | 456704 | |
| train/ | | | |
| | approx_kl | 0.0395713 | |
| | clip_fraction | 0.358 | |
| | clip_range | 0.2 | |
| | entropy_loss | -52.1 | |
| | explained_variance | 0.992 | |
| | learning_rate | 0.0001 | |
| | loss | 1 | |
| | n_updates | 2220 | |
| | policy_gradient_loss | -0.0426 | |
| | reward | 3.8205392 | |
| | reward_max | 37.557693 | |
| | reward_mean | 0.8743636 | |
| | reward_min | -36.242165 | |
| | std | 1.38 | |
| | value_loss | 3.48 | |

| | | | |
|--|-----------------|--------|--|
| | time/ | | |
| | fps | 187 | |
| | iterations | 224 | |
| | time_elapsed | 2442 | |
| | total_timesteps | 458752 | |

| | | |
|----------------------|------------|--|
| train/ | | |
| approx_kl | 0.03370946 | |
| clip_fraction | 0.341 | |
| clip_range | 0.2 | |
| entropy_loss | -52.1 | |
| explained_variance | 0.993 | |
| learning_rate | 0.0001 | |
| loss | 0.508 | |
| n_updates | 2230 | |
| policy_gradient_loss | -0.0408 | |
| reward | -1.4342415 | |
| reward_max | 40.670757 | |
| reward_mean | 0.87790215 | |
| reward_min | -46.09656 | |
| std | 1.38 | |
| value_loss | 4.67 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 225 | |
| time_elapsed | 2453 | |
| total_timesteps | 460800 | |
| train/ | | |
| approx_kl | 0.025982162 | |
| clip_fraction | 0.299 | |
| clip_range | 0.2 | |
| entropy_loss | -52.2 | |
| explained_variance | 0.992 | |
| learning_rate | 0.0001 | |
| loss | 3.74 | |
| n_updates | 2240 | |
| policy_gradient_loss | -0.0393 | |
| reward | -0.1423172 | |
| reward_max | 36.113853 | |
| reward_mean | 0.83564776 | |
| reward_min | -38.986076 | |
| std | 1.38 | |
| value_loss | 8.24 | |

```
day: 1005, episode: 460
begin_total_asset: 1000000.00
end_total_asset: 9490831.06
total_reward: 8490831.06
total_cost: 197125.28
total_trades: 21637
Sharpe: 1.811
```

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 226 | |
| time_elapsed | 2464 | |
| total_timesteps | 462848 | |
| train/ | | |
| approx_kl | 0.036657937 | |
| clip_fraction | 0.351 | |
| clip_range | 0.2 | |
| entropy_loss | -52.3 | |
| explained_variance | 0.996 | |
| learning_rate | 0.0001 | |
| loss | 0.213 | |
| n_updates | 2250 | |
| policy_gradient_loss | -0.0508 | |
| reward | 1.235785 | |
| reward_max | 40.608055 | |
| reward_mean | 0.8390918 | |
| reward_min | -42.743145 | |
| std | 1.39 | |
| value_loss | 2.3 | |

| | | |
|----------------------|------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 227 | |
| time_elapsed | 2474 | |
| total_timesteps | 464896 | |
| train/ | | |
| approx_kl | 0.03108546 | |
| clip_fraction | 0.319 | |
| clip_range | 0.2 | |
| entropy_loss | -52.3 | |
| explained_variance | 0.996 | |
| learning_rate | 0.0001 | |
| loss | 0.624 | |
| n_updates | 2260 | |
| policy_gradient_loss | -0.0497 | |
| reward | 4.9155474 | |
| reward_max | 40.536316 | |
| reward_mean | 0.88309723 | |
| reward_min | -43.79913 | |
| std | 1.39 | |
| value_loss | 3.28 | |

| | | |
|-------|--|--|
| time/ | | |
|-------|--|--|

| | |
|----------------------|------------|
| fps | 187 |
| iterations | 228 |
| time_elapsed | 2485 |
| total_timesteps | 466944 |
| train/ | |
| approx_kl | 0.03041688 |
| clip_fraction | 0.286 |
| clip_range | 0.2 |
| entropy_loss | -52.4 |
| explained_variance | 0.994 |
| learning_rate | 0.0001 |
| loss | 5.78 |
| n_updates | 2270 |
| policy_gradient_loss | -0.0449 |
| reward | 8.061623 |
| reward_max | 41.741756 |
| reward_mean | 0.852409 |
| reward_min | -47.461727 |
| std | 1.39 |
| value_loss | 7.75 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 229 |
| time_elapsed | 2496 |
| total_timesteps | 468992 |
| train/ | |
| approx_kl | 0.024440065 |
| clip_fraction | 0.282 |
| clip_range | 0.2 |
| entropy_loss | -52.4 |
| explained_variance | 0.989 |
| learning_rate | 0.0001 |
| loss | 5.05 |
| n_updates | 2280 |
| policy_gradient_loss | -0.0386 |
| reward | 5.5679016 |
| reward_max | 35.885574 |
| reward_mean | 0.85760343 |
| reward_min | -40.146637 |
| std | 1.39 |
| value_loss | 12 |

| | |
|------------|-----|
| time/ | |
| fps | 187 |
| iterations | 230 |

| | | | |
|--------|----------------------|------------|--|
| | time_elapsed | 2507 | |
| | total_timesteps | 471040 | |
| train/ | | | |
| | approx_kl | 0.03285526 | |
| | clip_fraction | 0.345 | |
| | clip_range | 0.2 | |
| | entropy_loss | -52.5 | |
| | explained_variance | 0.996 | |
| | learning_rate | 0.0001 | |
| | loss | 0.443 | |
| | n_updates | 2290 | |
| | policy_gradient_loss | -0.0511 | |
| | reward | -5.1127014 | |
| | reward_max | 43.64156 | |
| | reward_mean | 0.8782619 | |
| | reward_min | -40.299217 | |
| | std | 1.4 | |
| | value_loss | 3.28 | |

day: 1005, episode: 470
begin_total_asset: 1000000.00
end_total_asset: 9691006.12
total_reward: 8691006.12
total_cost: 207628.12
total_trades: 21916
Sharpe: 1.883

| | | | |
|--------|----------------------|-------------|--|
| | time/ | | |
| | fps | 187 | |
| | iterations | 231 | |
| | time_elapsed | 2518 | |
| | total_timesteps | 473088 | |
| train/ | | | |
| | approx_kl | 0.032992873 | |
| | clip_fraction | 0.321 | |
| | clip_range | 0.2 | |
| | entropy_loss | -52.5 | |
| | explained_variance | 0.997 | |
| | learning_rate | 0.0001 | |
| | loss | 3.75 | |
| | n_updates | 2300 | |
| | policy_gradient_loss | -0.0533 | |
| | reward | 1.2078894 | |
| | reward_max | 40.51038 | |
| | reward_mean | 0.8799924 | |
| | reward_min | -39.14934 | |
| | std | 1.4 | |

| | | | |
|----------------------|-------------|------|--|
| | value_loss | 2.88 | |
| ----- | | | |
| time/ | | | |
| fps | 187 | | |
| iterations | 232 | | |
| time_elapsed | 2528 | | |
| total_timesteps | 475136 | | |
| train/ | | | |
| approx_kl | 0.03553114 | | |
| clip_fraction | 0.352 | | |
| clip_range | 0.2 | | |
| entropy_loss | -52.6 | | |
| explained_variance | 0.996 | | |
| learning_rate | 0.0001 | | |
| loss | 1.95 | | |
| n_updates | 2310 | | |
| policy_gradient_loss | -0.0517 | | |
| reward | -14.178512 | | |
| reward_max | 43.343937 | | |
| reward_mean | 0.80957806 | | |
| reward_min | -36.391327 | | |
| std | 1.4 | | |
| value_loss | 2.71 | | |
| ----- | | | |
| time/ | | | |
| fps | 187 | | |
| iterations | 233 | | |
| time_elapsed | 2539 | | |
| total_timesteps | 477184 | | |
| train/ | | | |
| approx_kl | 0.034280356 | | |
| clip_fraction | 0.331 | | |
| clip_range | 0.2 | | |
| entropy_loss | -52.6 | | |
| explained_variance | 0.996 | | |
| learning_rate | 0.0001 | | |
| loss | -0.0784 | | |
| n_updates | 2320 | | |
| policy_gradient_loss | -0.0526 | | |
| reward | -12.143533 | | |
| reward_max | 44.351154 | | |
| reward_mean | 0.8462476 | | |
| reward_min | -34.621635 | | |
| std | 1.4 | | |
| value_loss | 1.77 | | |
| ----- | | | |

| | | |
|----------------------|------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 234 | |
| time_elapsed | 2550 | |
| total_timesteps | 479232 | |
| train/ | | |
| approx_kl | 0.03059518 | |
| clip_fraction | 0.308 | |
| clip_range | 0.2 | |
| entropy_loss | -52.7 | |
| explained_variance | 0.997 | |
| learning_rate | 0.0001 | |
| loss | 1.82 | |
| n_updates | 2330 | |
| policy_gradient_loss | -0.0514 | |
| reward | -0.9842517 | |
| reward_max | 39.425014 | |
| reward_mean | 0.82195705 | |
| reward_min | -35.31285 | |
| std | 1.41 | |
| value_loss | 2.47 | |

| | | |
|----------------------|-------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 235 | |
| time_elapsed | 2561 | |
| total_timesteps | 481280 | |
| train/ | | |
| approx_kl | 0.033294786 | |
| clip_fraction | 0.331 | |
| clip_range | 0.2 | |
| entropy_loss | -52.7 | |
| explained_variance | 0.995 | |
| learning_rate | 0.0001 | |
| loss | 0.652 | |
| n_updates | 2340 | |
| policy_gradient_loss | -0.0485 | |
| reward | 3.5431921 | |
| reward_max | 39.50718 | |
| reward_mean | 0.8894598 | |
| reward_min | -34.22837 | |
| std | 1.41 | |
| value_loss | 3.63 | |

day: 1005, episode: 480
begin_total_asset: 1000000.00

```
end_total_asset: 10162820.85
total_reward: 9162820.85
total_cost: 219492.96
total_trades: 22264
Sharpe: 1.985
=====
```

| | | |
|----------------------|------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 236 | |
| time_elapsed | 2572 | |
| total_timesteps | 483328 | |
| train/ | | |
| approx_kl | 0.03245984 | |
| clip_fraction | 0.323 | |
| clip_range | 0.2 | |
| entropy_loss | -52.8 | |
| explained_variance | 0.994 | |
| learning_rate | 0.0001 | |
| loss | 1.15 | |
| n_updates | 2350 | |
| policy_gradient_loss | -0.0444 | |
| reward | 1.7765758 | |
| reward_max | 36.40181 | |
| reward_mean | 0.88566923 | |
| reward_min | -32.968616 | |
| std | 1.41 | |
| value_loss | 3.91 | |

| | | |
|----------------------|------------|--|
| time/ | | |
| fps | 187 | |
| iterations | 237 | |
| time_elapsed | 2582 | |
| total_timesteps | 485376 | |
| train/ | | |
| approx_kl | 0.03414254 | |
| clip_fraction | 0.347 | |
| clip_range | 0.2 | |
| entropy_loss | -52.8 | |
| explained_variance | 0.996 | |
| learning_rate | 0.0001 | |
| loss | 0.623 | |
| n_updates | 2360 | |
| policy_gradient_loss | -0.052 | |
| reward | -1.8611718 | |
| reward_max | 40.895027 | |
| reward_mean | 0.8824321 | |

| | |
|------------|------------|
| reward_min | -37.754665 |
| std | 1.41 |
| value_loss | 2.91 |

| | |
|----------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 238 |
| time_elapsed | 2593 |
| total_timesteps | 487424 |
| train/ | |
| approx_kl | 0.02917993 |
| clip_fraction | 0.304 |
| clip_range | 0.2 |
| entropy_loss | -52.8 |
| explained_variance | 0.994 |
| learning_rate | 0.0001 |
| loss | 3.04 |
| n_updates | 2370 |
| policy_gradient_loss | -0.045 |
| reward | -6.55292 |
| reward_max | 36.46787 |
| reward_mean | 0.86205924 |
| reward_min | -37.299564 |
| std | 1.41 |
| value_loss | 6.09 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 239 |
| time_elapsed | 2604 |
| total_timesteps | 489472 |
| train/ | |
| approx_kl | 0.032867007 |
| clip_fraction | 0.33 |
| clip_range | 0.2 |
| entropy_loss | -52.9 |
| explained_variance | 0.994 |
| learning_rate | 0.0001 |
| loss | 1.87 |
| n_updates | 2380 |
| policy_gradient_loss | -0.0443 |
| reward | 4.9044166 |
| reward_max | 44.825436 |
| reward_mean | 0.8901326 |
| reward_min | -33.99394 |
| std | 1.41 |

| | | | |
|----------------------|-------------|------|--|
| | value_loss | 3.43 | |
| ----- | | | |
| time/ | | | |
| fps | 187 | | |
| iterations | 240 | | |
| time_elapsed | 2615 | | |
| total_timesteps | 491520 | | |
| train/ | | | |
| approx_kl | 0.033565484 | | |
| clip_fraction | 0.363 | | |
| clip_range | 0.2 | | |
| entropy_loss | -52.9 | | |
| explained_variance | 0.993 | | |
| learning_rate | 0.0001 | | |
| loss | 0.717 | | |
| n_updates | 2390 | | |
| policy_gradient_loss | -0.0472 | | |
| reward | -17.383331 | | |
| reward_max | 49.211643 | | |
| reward_mean | 0.85785 | | |
| reward_min | -30.793205 | | |
| std | 1.42 | | |
| value_loss | 3.8 | | |

day: 1005, episode: 490
begin_total_asset: 1000000.00
end_total_asset: 10231420.42
total_reward: 9231420.42
total_cost: 224802.04
total_trades: 22345
Sharpe: 2.005

| | | | |
|--------------------|------------|--|--|
| time/ | | | |
| fps | 187 | | |
| iterations | 241 | | |
| time_elapsed | 2626 | | |
| total_timesteps | 493568 | | |
| train/ | | | |
| approx_kl | 0.03359857 | | |
| clip_fraction | 0.339 | | |
| clip_range | 0.2 | | |
| entropy_loss | -52.9 | | |
| explained_variance | 0.995 | | |
| learning_rate | 0.0001 | | |
| loss | 0.46 | | |
| n_updates | 2400 | | |

| | | | |
|-------|----------------------|------------|--|
| | policy_gradient_loss | -0.0461 | |
| | reward | -0.6183505 | |
| | reward_max | 49.625275 | |
| | reward_mean | 0.91817373 | |
| | reward_min | -31.296543 | |
| | std | 1.42 | |
| | value_loss | 3.02 | |
| <hr/> | | | |
| <hr/> | | | |
| | time/ | | |
| | fps | 187 | |
| | iterations | 242 | |
| | time_elapsed | 2636 | |
| | total_timesteps | 495616 | |
| | train/ | | |
| | approx_kl | 0.03215483 | |
| | clip_fraction | 0.32 | |
| | clip_range | 0.2 | |
| | entropy_loss | -53 | |
| | explained_variance | 0.996 | |
| | learning_rate | 0.0001 | |
| | loss | 0.93 | |
| | n_updates | 2410 | |
| | policy_gradient_loss | -0.0444 | |
| | reward | -9.160574 | |
| | reward_max | 47.605915 | |
| | reward_mean | 0.88655657 | |
| | reward_min | -27.212488 | |
| | std | 1.42 | |
| | value_loss | 2.97 | |
| <hr/> | | | |
| <hr/> | | | |
| | time/ | | |
| | fps | 187 | |
| | iterations | 243 | |
| | time_elapsed | 2647 | |
| | total_timesteps | 497664 | |
| | train/ | | |
| | approx_kl | 0.03109573 | |
| | clip_fraction | 0.326 | |
| | clip_range | 0.2 | |
| | entropy_loss | -53 | |
| | explained_variance | 0.994 | |
| | learning_rate | 0.0001 | |
| | loss | 0.397 | |
| | n_updates | 2420 | |
| | policy_gradient_loss | -0.0491 | |
| | reward | -5.699345 | |

| | |
|-------------|------------|
| reward_max | 38.609478 |
| reward_mean | 0.86408573 |
| reward_min | -28.664022 |
| std | 1.42 |
| value_loss | 3.84 |

| | |
|----------------------|------------|
| time/ | |
| fps | 187 |
| iterations | 244 |
| time_elapsed | 2658 |
| total_timesteps | 499712 |
| train/ | |
| approx_kl | 0.03791733 |
| clip_fraction | 0.344 |
| clip_range | 0.2 |
| entropy_loss | -53.1 |
| explained_variance | 0.994 |
| learning_rate | 0.0001 |
| loss | 1.15 |
| n_updates | 2430 |
| policy_gradient_loss | -0.0488 |
| reward | 1.8092315 |
| reward_max | 39.325874 |
| reward_mean | 0.90269077 |
| reward_min | -29.117664 |
| std | 1.43 |
| value_loss | 2.73 |

| | |
|----------------------|-------------|
| time/ | |
| fps | 187 |
| iterations | 245 |
| time_elapsed | 2669 |
| total_timesteps | 501760 |
| train/ | |
| approx_kl | 0.029811092 |
| clip_fraction | 0.316 |
| clip_range | 0.2 |
| entropy_loss | -53.2 |
| explained_variance | 0.994 |
| learning_rate | 0.0001 |
| loss | 1.21 |
| n_updates | 2440 |
| policy_gradient_loss | -0.0464 |
| reward | 9.136097 |
| reward_max | 36.295486 |
| reward_mean | 0.8993227 |

| | |
|------------|------------|
| reward_min | -28.897524 |
| std | 1.43 |
| value_loss | 3.02 |

Total shares held across all stocks: 12628.0
Average absolute action strength: 30.230829

```
[8]: # =====
# CELL 7 - Run Prediction & Plot Cumulative Shares Held
# =====
import matplotlib.dates as mdates
df_account_value, df_actions = DRLAgent.DRL_prediction(
    model=trained_vgg,
    environment=e_test_gym
)

# Parse dates as proper datetime
df_shares_held = df_actions.cumsum()
dates_all      = pd.to_datetime(df_account_value['date'].values)

min_len      = min(len(dates_all), len(df_shares_held))
dates_plot   = dates_all[:min_len]
shares_plot  = df_shares_held.iloc[:min_len]

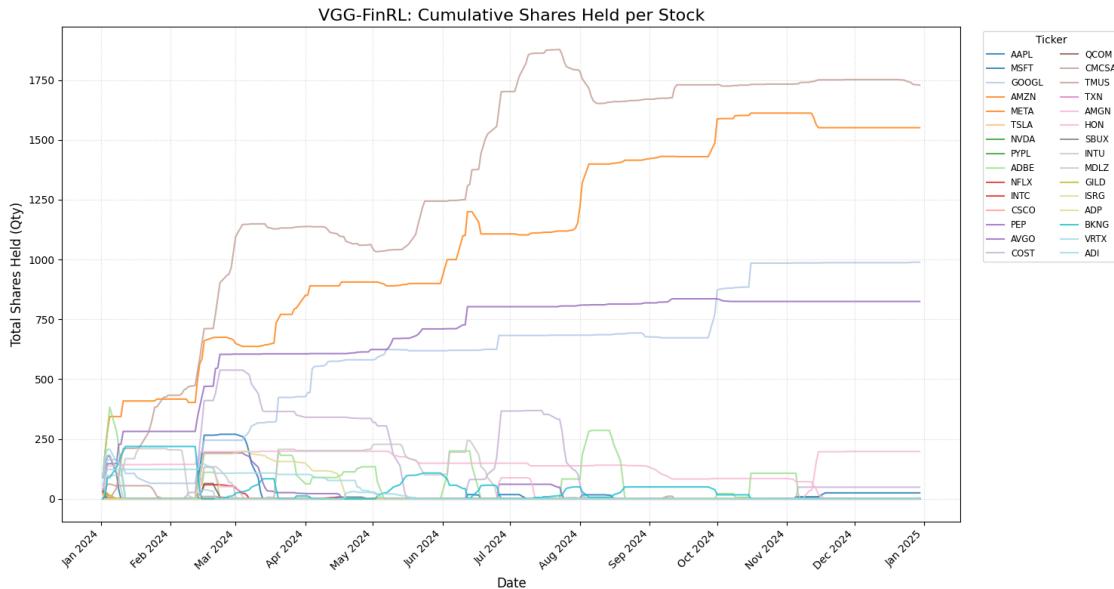
fig, ax = plt.subplots(figsize=(15, 8))
colormap = plt.get_cmap('tab20', len(TICKERS))

for i, ticker in enumerate(TICKERS):
    if ticker in shares_plot.columns:
        ax.plot(dates_plot, shares_plot[ticker], label=ticker,
                 color=colormap(i), linewidth=1.5, alpha=0.8)

# Format x-axis as proper dates
ax.xaxis.set_major_locator(mdates.MonthLocator(interval=1))
ax.xaxis.set_major_formatter(mdates.DateFormatter('%b %Y'))
plt.setp(ax.get_xticklabels(), rotation=45, ha='right')

ax.set_title('VGG-FinRL: Cumulative Shares Held per Stock', fontsize=16)
ax.set_xlabel('Date', fontsize=12)
ax.set_ylabel('Total Shares Held (Qty)', fontsize=12)
ax.legend(bbox_to_anchor=(1.02, 1), loc='upper left', ncol=2, fontsize='small',
          title='Ticker')
ax.grid(True, linestyle=':', alpha=0.5)
fig.tight_layout()
plt.show()
```

hit end!



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[9]: # =====
# CELL 8 - Plot Profit Contribution per Stock
# =====
# Pivot prices and join on date index so alignment is guaranteed
df_prices_pivot = (
    e_test_gym.df
    .sort_values(['date', 'tic'])
    .pivot(index='date', columns='tic', values='close')
)

df_shares_held = df_actions.cumsum()
df_shares_held.index = dates_all[:len(df_shares_held)] # align by date ↴
# already datetime

# Cast price index to datetime, then reindex and forward-fill
price_dates = pd.to_datetime(df_prices_pivot.index)
df_prices_pivot.index = price_dates
df_shares_aligned = df_shares_held.reindex(price_dates).ffill().fillna(0)

profit_df = pd.DataFrame(index=price_dates)
for ticker in TICKERS:
    if ticker in df_prices_pivot.columns and ticker in df_shares_aligned.columns:
        prices = df_prices_pivot[ticker]
        initial_price = prices.iloc[0]
        profit_df[ticker] = (prices - initial_price) * df_shares_aligned[ticker]
```

```

fig, ax = plt.subplots(figsize=(15, 8))
colormap = plt.get_cmap('tab20', len(TICKERS))

for i, ticker in enumerate(TICKERS):
    if ticker in profit_df.columns:
        ax.plot(profit_df.index, profit_df[ticker], label=ticker,
                color=colormap(i), linewidth=1.5, alpha=0.8)

ax.axhline(0, color='black', lw=1, linestyle='--')

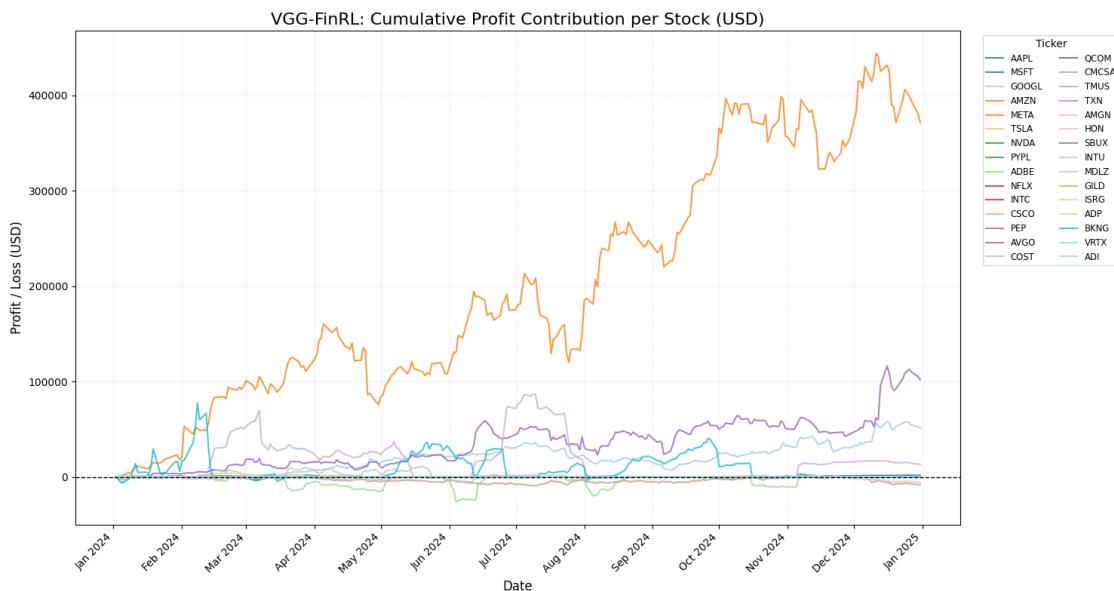
# Format x-axis as proper dates
ax.xaxis.set_major_locator(mdates.MonthLocator(interval=1))
ax.xaxis.set_major_formatter(mdates.DateFormatter('%b %Y'))
plt.setp(ax.get_xticklabels(), rotation=45, ha='right')

ax.set_title('VGG-FinRL: Cumulative Profit Contribution per Stock (USD)',  

             fontsize=16)
ax.set_xlabel('Date', fontsize=12)
ax.set_ylabel('Profit / Loss (USD)', fontsize=12)
ax.legend(bbox_to_anchor=(1.02, 1), loc='upper left', ncol=2, fontsize='small',  

          title='Ticker')
ax.grid(True, linestyle=':', alpha=0.4)
fig.tight_layout()
plt.show()

```



[10]: # ======
CELL 9 - Compute True P&L (Current Holding Value)

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# =====
true_pnl_df = (df_prices_pivot * df_shares_aligned).fillna(0)
true_pnl_df = true_pnl_df.reset_index().rename(columns={'date': 'Date'})
```

[11]: !pip install --upgrade nbformat

```
Requirement already satisfied: nbformat in /opt/miniconda3/lib/python3.13/site-packages (5.10.4)
Requirement already satisfied: fastjsonschema>=2.15 in /opt/miniconda3/lib/python3.13/site-packages (from nbformat) (2.21.2)
Requirement already satisfied: jsonschema>=2.6 in /opt/miniconda3/lib/python3.13/site-packages (from nbformat) (4.26.0)
Requirement already satisfied: jupyter-core!=5.0.*,>=4.12 in /opt/miniconda3/lib/python3.13/site-packages (from nbformat) (5.9.1)
Requirement already satisfied: traitlets>=5.1 in /opt/miniconda3/lib/python3.13/site-packages (from nbformat) (5.14.3)
Requirement already satisfied: attrs>=22.2.0 in /opt/miniconda3/lib/python3.13/site-packages (from jsonschema>=2.6->nbformat) (25.4.0)
Requirement already satisfied: jsonschema-specifications>=2023.03.6 in /opt/miniconda3/lib/python3.13/site-packages (from jsonschema>=2.6->nbformat) (2025.9.1)
Requirement already satisfied: referencing>=0.28.4 in /opt/miniconda3/lib/python3.13/site-packages (from jsonschema>=2.6->nbformat) (0.37.0)
Requirement already satisfied: rpds-py>=0.25.0 in /opt/miniconda3/lib/python3.13/site-packages (from jsonschema>=2.6->nbformat) (0.30.0)
Requirement already satisfied: platformdirs>=2.5 in /opt/miniconda3/lib/python3.13/site-packages (from jupyter-core!=5.0.*,>=4.12->nbformat) (4.5.0)
```

[12]: # =====
CELL 10 - Interactive Plotly P&L Chart
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```
final_pnl = true_pnl_df[TICKERS].iloc[-1]
top_5 = final_pnl.nlargest(5).index.tolist()
bottom_5 = final_pnl.nsmallest(5).index.tolist()
key_tickers = set(top_5 + bottom_5)

fig = go.Figure()

for ticker in TICKERS:
    if ticker not in true_pnl_df.columns:
        continue
    fig.add_trace(go.Scatter(
        x=true_pnl_df['Date'],
        y=true_pnl_df[ticker],
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```

        name=ticker,
        mode='lines',
        visible=True if ticker in key_tickers else 'legendonly',
        hovertemplate=f"<b>{ticker}</b><br>PnL: %{y:$,.2f}<br>Date:<br>%{{x}}<extra></extra>""
    )))
fig.update_layout(
    title='VGG-FinRL: Individual Stock P&L (Hover over lines to see details)',
    template='plotly_dark',
    hovermode='closest',
    hoverlabel=dict(bgcolor='black', font_size=13),
    xaxis_title='Date',
    yaxis_title='Profit / Loss (USD)',
    legend=dict(groupclick='toggleitem', traceorder='grouped')
)
fig.update_xaxes(rangeslider_visible=True)
#fig.write_html(" pnl_chart.html")
#print("Open pnl_chart.html in your browser")
fig.show()

```

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[ ]: # =====
# CELL 11 - Future Prediction with Live NewsAPI Sentiment (Cached)
# =====
from datetime import date

FUTURE_START = (TODAY - timedelta(days=DAYS_LIMIT)).strftime('%Y-%m-%d')
FUTURE_END   = TODAY.strftime('%Y-%m-%d')

print(f"Future window: {FUTURE_START} → {FUTURE_END}")

# Download price data
df_raw_future = YahooDownloader(
    start_date=FUTURE_START,
    end_date=FUTURE_END,
    ticker_list=TICKERS
).fetch_data()

df_future_raw = fe.preprocess_data(df_raw_future)

# Fetch live sentiment - cached so re-running this cell
# won't burn extra API requests
print("Fetching live NewsAPI sentiment...")
df_sent_future = build_sentiment_df_cached(
    TICKERS,
    FUTURE_START,
    FUTURE_END,

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        cache_file='sentiment_future.pkl'
    )

print(f"\nLive sentiment coverage:")
print(f"  Days with at least one non-zero score: "
      f"{(df_sent_future != 0).any(axis=1).sum()} / {len(df_sent_future)}")
print(f"  Tickers with at least one score: "
      f"{(df_sent_future != 0).any(axis=0).sum()} / {len(TICKERS)}")

df_future = prepare_df(df_future_raw, df_sent_future)
print(f"\nFuture ready - {df_future['date'].nunique()} trading days")

e_future_gym = make_env(df_future)

df_future_account, df_future_actions = DRLAgent.DRL_prediction(
    model=trained_vgg,
    environment=e_future_gym
)

# Plot: Portfolio Value
future_dates = pd.to_datetime(df_future_account['date'].values)

fig, ax = plt.subplots(figsize=(15, 5))
ax.plot(future_dates, df_future_account['account_value'],
        color='cyan', linewidth=2, label='Portfolio value')
ax.axhline(1_000_000, color='white', linestyle='--',
           linewidth=1, label='Starting capital')
ax.fill_between(future_dates, 1_000_000, df_future_account['account_value'],
                where=df_future_account['account_value'] >= 1_000_000,
                alpha=0.2, color='green', label='Above baseline')
ax.fill_between(future_dates, 1_000_000, df_future_account['account_value'],
                where=df_future_account['account_value'] < 1_000_000,
                alpha=0.2, color='red', label='Below baseline')

ax.xaxis.set_major_locator(mdates.DayLocator(interval=3))
ax.xaxis.set_major_formatter(mdates.DateFormatter('%d %b %Y'))
plt.setp(ax.get_xticklabels(), rotation=45, ha='right')
ax.set_title('VGG-FinRL: Sentiment-Aware Portfolio Value (Live)', fontsize=16)
ax.set_xlabel('Date', fontsize=12)
ax.set_ylabel('Portfolio Value (USD)', fontsize=12)
ax.legend(fontsize='small')
ax.grid(True, linestyle=':', alpha=0.5)
fig.tight_layout()
plt.show()

# Plot: Live Sentiment Heatmap
fig, ax = plt.subplots(figsize=(15, 8))

```

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sent_plot = df_sent_future[TICKERS].T

im = ax.imshow(sent_plot.values, aspect='auto', cmap='RdYlGn',
               vmin=-1, vmax=1, interpolation='nearest')

ax.set_yticks(range(len(TICKERS)))
ax.set_yticklabels(TICKERS, fontsize=8)

n_cols = sent_plot.shape[1]
tick_idx = np.linspace(0, n_cols - 1, min(12, n_cols)).astype(int)
ax.set_xticks(tick_idx)
ax.set_xticklabels(
    [sent_plot.columns[i] for i in tick_idx],
    rotation=45, ha='right', fontsize=8
)
plt.colorbar(im, ax=ax, label='Sentiment Score (-1=Bearish, +1=Bullish)')
ax.set_title('Live News Sentiment Heatmap by Stock', fontsize=16)
ax.set_xlabel('Date', fontsize=12)
ax.set_ylabel('Ticker', fontsize=12)
fig.tight_layout()
plt.show()

# Interactive Plotly: Future P&L
df_future_prices = (
    e_future_gym.df
    .sort_values(['date', 'tic'])
    .pivot(index='date', columns='tic', values='close')
)
future_price_dates = pd.to_datetime(df_future_prices.index)
df_future_prices.index = future_price_dates
future_shares = df_future_actions.cumsum()
future_shares_aligned = future_shares.reindex(future_price_dates).ffill().
    fillna(0)

future_pnl_df = pd.DataFrame(index=future_price_dates)
for ticker in TICKERS:
    if ticker in df_future_prices.columns and ticker in future_shares_aligned.
        columns:
        prices = df_future_prices[ticker]
        initial_price = prices.iloc[0]
        future_pnl_df[ticker] = (prices - initial_price) *_
            future_shares_aligned[ticker]

future_pnl_df = future_pnl_df.reset_index().rename(columns={'date': 'Date'})

```

```

final_future_pnl = future_pnl_df[TICKERS].iloc[-1]
top_5           = final_future_pnl.nlargest(5).index.tolist()
bottom_5        = final_future_pnl.nsmallest(5).index.tolist()
key_tickers     = set(top_5 + bottom_5)

fig = go.Figure()
for ticker in TICKERS:
    if ticker not in future_pnl_df.columns:
        continue
    fig.add_trace(go.Scatter(
        x=future_pnl_df['Date'],
        y=future_pnl_df[ticker],
        name=ticker,
        mode='lines',
        visible=True if ticker in key_tickers else 'legendonly',
        hovertemplate=f"<b>{ticker}</b><br>PnL: %{y:$,.2f}<br>Date:<br>%{{x}}<extra></extra>"
    ))
fig.update_layout(
    title='VGG-FinRL: Sentiment-Aware Individual Stock P&L (Live)',
    template='plotly_dark',
    hovermode='closest',
    hoverlabel=dict(bgcolor='black', font_size=13),
    xaxis_title='Date',
    yaxis_title='Profit / Loss (USD)',
    legend=dict(groupclick='toggleitem', traceorder='grouped')
)
fig.update_xaxes(rangeslider_visible=True)
fig.write_html("live_sentiment_pnl.html")
print("Chart saved to live_sentiment_pnl.html")

```