

A Novel State Space Approach to Discretizing Transformer-Encoded Historical and Future Market Data for Trading Agents Based on Reinforcement Learning

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Abstract

Keywords: Non-ferrous metals, Deep Learning, Transformer, London Metal Exchange

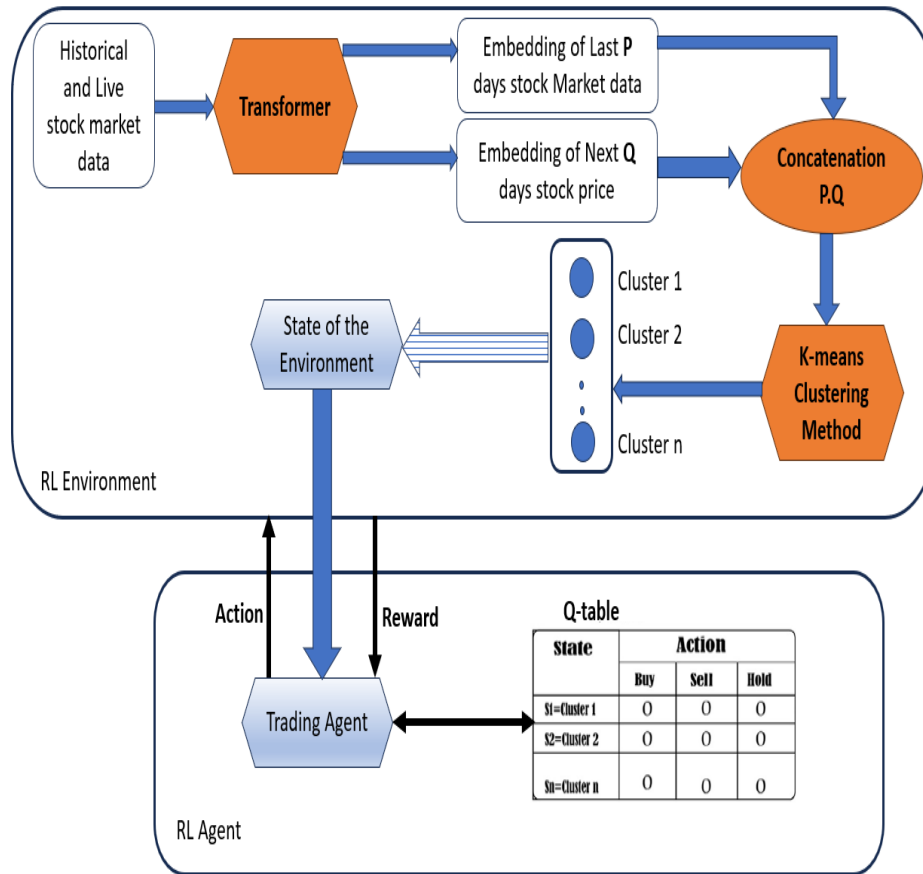


Figure 1: Proposed model of the trading strategy.

1. Introduction

1.1. Background and Motivation

1.2. Problem Statement

1.3. Objectives of the Research

1.4. Contributions and Novelty

2. Literature Review

2.1. Transformers in Financial Forecasting

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3.1. Overview of the Proposed System

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