## **Bibliography**

- [1] David Silver et al. "Mastering the game of Go without human knowledge". en. In: *Nature* 550.7676 (2017), pp. 354–359.
- [2] Noam Brown and Tuomas Sandholm. "Superhuman AI for multiplayer poker". en. In: *Science* 365.6456 (2019), pp. 885–890.
- [3] David N Dreman. Contrarian investment strategies: The next generation. New York, NY: Free Press, 2008.
- [4] Jack D Schwager. A complete guide to the futures market: Technical analysis, trading systems, fundamental analysis, options, spreads, and trading principles. en. 2nd ed. Nashville, TN: John Wiley & Sons, 2017.
- [5] Richard O Michaud. "The Markowitz optimization enigma: Is 'optimized' optimal?" en. In: *Fin. Anal. J.* 45.1 (1989), pp. 31–42.
- [6] Alec N Kercheval and Yuan Zhang. "Modelling high-frequency limit order book dynamics with support vector machines". In: *Quant. Finance* 15.8 (2015), pp. 1315–1329.
- [7] Luckyson Khaidem, Snehanshu Saha, and Sudeepa Roy Dey. "Predicting the direction of stock market prices using random forest". In: (2016). eprint: 1605.00003.
- [8] D Sámek And Varacha. "Time series prediction using artificial neural networks: Single and multi-dimensional data". en. In: *International Journal of Mathematical Models and Methods in Applied Sciences* 7.1 (Jan. 2013), pp. 38–46.
- [9] Avraam Tsantekidis et al. "Forecasting stock prices from the limit order book using convolutional neural networks". In: 2017 IEEE 19th Conference on Business Informatics (CBI). IEEE, 2017.
- [10] Zihao Zhang, Stefan Zohren, and Stephen Roberts. *Deep Reinforcement Learning for Trading*. 2019. arXiv: 1911.10107 [q-fin.CP].

- [11] Thibaut Théate and Damien Ernst. "An application of deep reinforcement learning to algorithmic trading". en. In: *Expert Syst. Appl.* 173.114632 (2021), p. 114632.
- [12] Yuxi Li. Deep Reinforcement Learning. 2018. arXiv: 1810.06339 [cs.LG].
- [13] Hongyang Yang et al. "Deep Reinforcement Learning for Automated Stock Trading: An Ensemble Strategy". en. Nov. 2020.
- [14] Jonathan Berk and Peter DeMarzo. *Corporate Finance, Global Edition*. 5th ed. London, England: Pearson Education, 2019.
- [15] Mark Kritzman and Yuanzhen Li. "Skulls, financial turbulence, and risk management". en. In: *Fin. Anal. J.* 66.5 (2010), pp. 30–41.
- [16] Trading days New York stock exchange 2020-2022. en. Tech. rep.
- [17] Richard S Sutton and Andrew G Barto. *Reinforcement Learning: An Introduction*. 2nd ed. Cambridge, MA: Bradford Books, 2018.
- [18] Rainer Andreas Jager. "Evaluation and Potential Improvements of a Deep Reinforcement Learning Model for Automated Stock Trading". en. Feb. 2021.