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Strategy Learner Report

# Introduction

*Describe the steps you took to frame the trading problem as a learning problem for your learner. What are your indicators? Did you adjust the data in any way (discretization, standardization)? Why or why not?*

To frame the trading problem as a learning problem, I first took the data frame of prices for the stock. The overarching idea is that we are given a data frame of prices and we need to return a prediction for whether we need to BUY, SELL, or STAY (where stay is keep the same position as the previous day. To do this we need to do two steps:

1. Feature Engineering: How can we convert the prices data to features with values for each day to make the prediction?
2. Transforming the Data to create a Y value: What is the value we actually want to predict? How do we create that?

**Feature Engineering**

For feature engineering we created technical indicators as we did in the ManualStrategy assignment. The

# Experiment 1

# Experiment 2

If impact is lower, then better results and more trades. If impact is higher, worse returns and lower trades and more closely matched to benchmark.