Overview

The overarching goal of this journey is to get a better mathematical understanding of markets. We will begin by exploring the efficient market theory, explore the history of options & other derivative instruments, understand various methods used to price options and finally work on implementing trading strategies using Reinforcement Learning, Gradient Boosted Decision Trees and other methods with accurate back-test and forward-test results.

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Multi-Agent-Reinforcement-Learning

1. "Focus on a portfolio of strategies; no single strategy will save you."
2. "Strategy parameters should fight to survive; do not add parameters that don't make a measurable difference."
3. "Your strategy will stop working at some point. Don't grow attached; it won't feel anything when it loses you money."
4. "Algorithmic trading is not hands-free. Set up monitoring and risk management techniques in preparation for any potential disasters."
5. "Curiosity is the biggest edge."
6. "It's never about the next trade, but about the next 100 or 1000."
7. "The most powerful parameters are those that help detect the best conditions for the strategy type."

8. "If I could change one thing, I wish I had deployed more strategies in incubation. You never truly know until you try it on live markets."
9. "Sample size is king. Do not make changes based on a small occurrence unless it affects risk management."
10. "A strategy is only as good as your discipline to follow it. This applies even in algorithmic trading. I have lost the most money due to changing my strategy when it was live before ample testing. "
11. "Don't try a one-size-fits-all approach. Markets trade differently from one another, and it is extremely rare to find one that works on multiple."