Stanford CME 241 (Winter 2021) - Assignment 14

Assignments:

1. Implement in Python the LSTD Algorithm, as covered in class.
2. Implement in Python the LSPI Algorithm, as covered in class.
3. Implement in Python LSPI customized for American Options Pricing, as covered in class. Test by comparing the pricing of American Calls and Puts against the Binomial Tree implementation in rl/chapter8/optimal_exercise_bin_tree.py.
4. Implement in Python Deep Q-Learning customized for American Options Pricing, as covered in class. Test by comparing the pricing of American Calls and Puts against the Binomial Tree implementation in rl/chapter8/optimal_exercise_bin_tree.py.