RL Rewards := Financial logR(close)
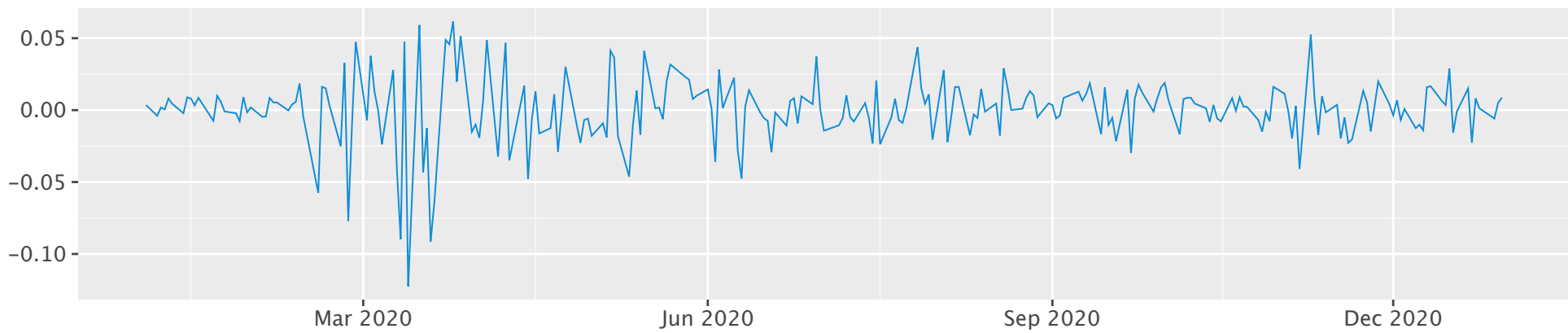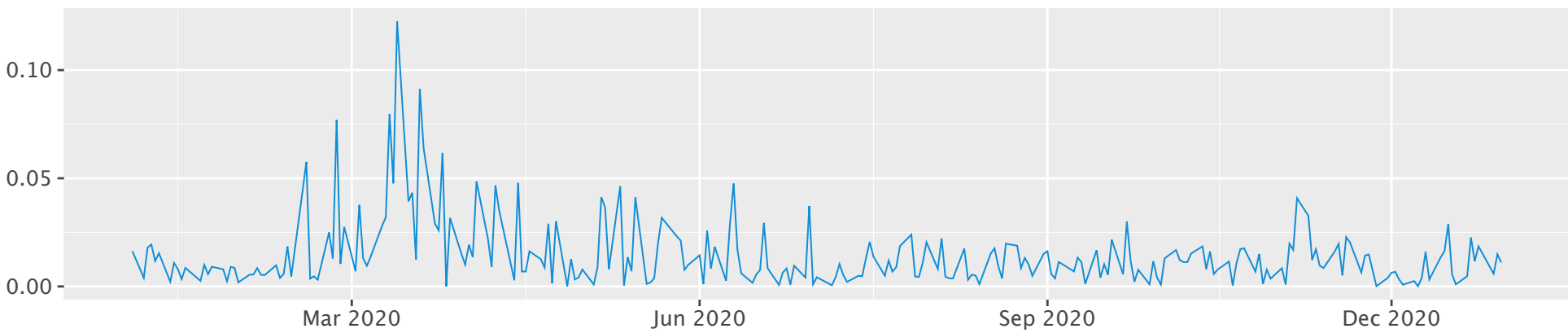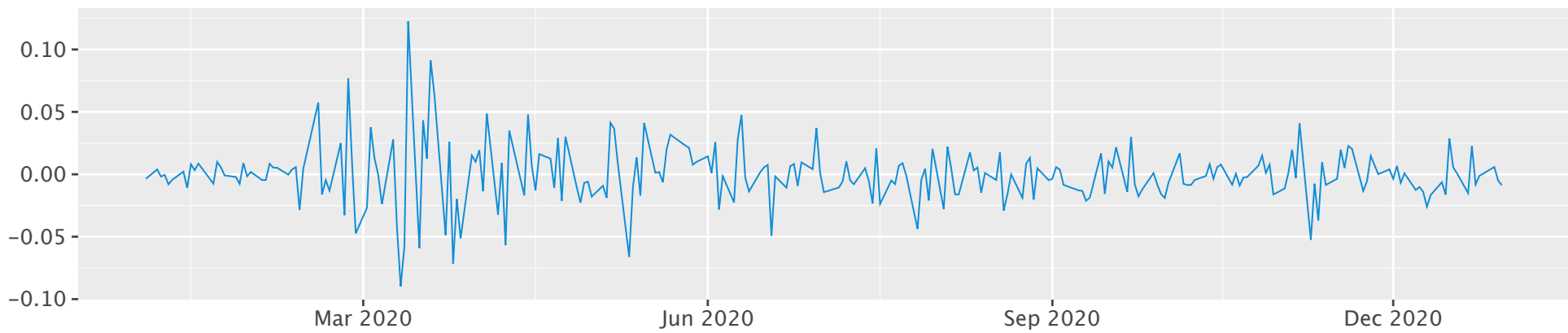

True reward

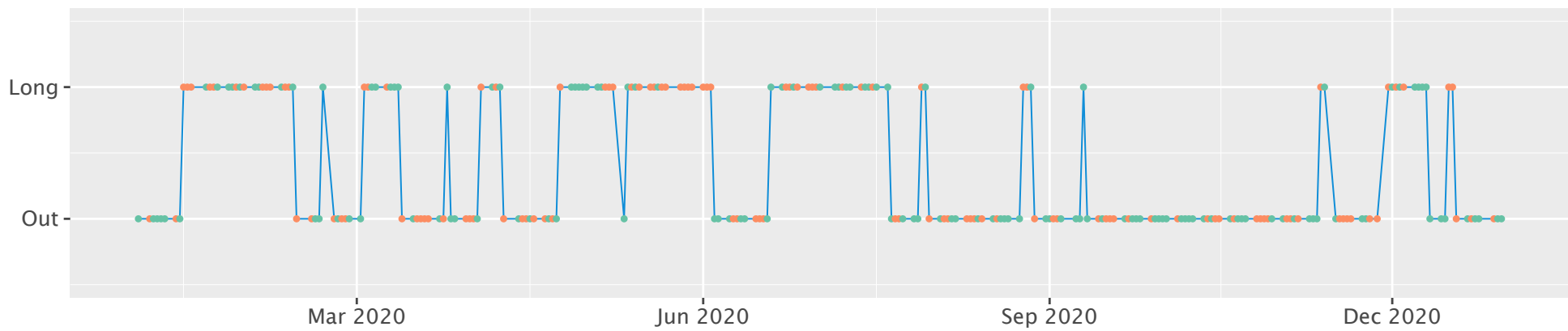True logR(close)

Optimal reward

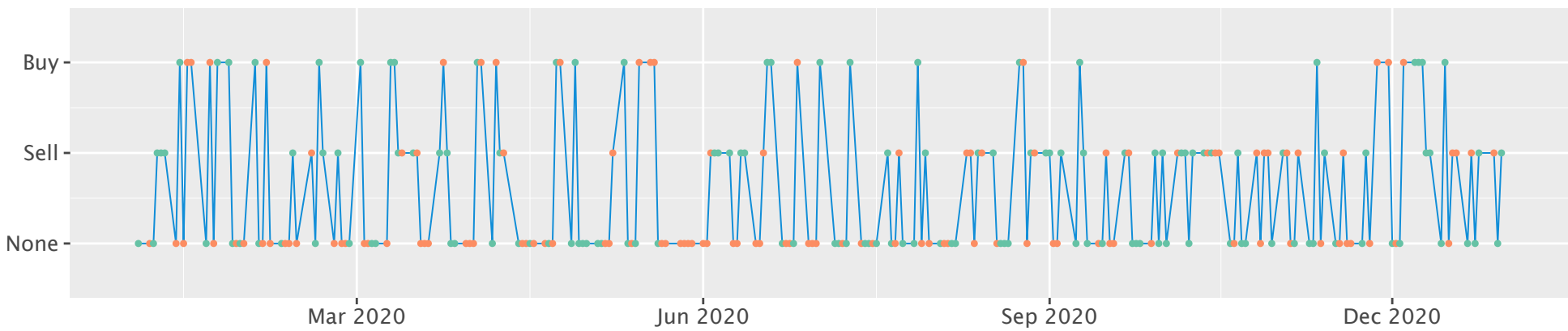Optimal logR(close)

Realized reward

Realized logR(close)

Positions

red/orange: realized reward is lower than the optimal reward

Actions

red/orange: realized reward is lower than the optimal reward