**Sprint 1 : Sunday 27**

**Finish Environment ,State and Agent (ESA)**

Jose

ESA, should be functional to sample and behave accordingly to linear parametrizacion of policy

Code location: Environment.py

**Finish Data pre-processing ( build features across assets)**

Nikat/ Michael

We need to have a bunch of features and transformations of the data to feed our model. The features will range from daily/intraday technicals to stationary transformations like log returns or fractional differentiation.

I have already build a class that performs this transformation for daily prices. What is pending is the following:

Add indicators that depend on volume, and bars

* Normalized average true range NATR

Extend functionality to work with different frequencies

* Add binary variables signaling that prices are end of day or beggining of day

Generalize default variables as parameters

Code location: DataHandlers.py

**Build Portfolio Models backtesting**

Michael/ Nikat

We need a class PortfolioBacktest that performs backtest of our portfolio weights as well as benchmarks. This will be the evaluator that we will use on our models

For portfolio optimization we should use https://pyportfolioopt.readthedocs.io/en/latest/

Code location: Benchmarks.py

**Sprint 2: Build Reinfroce, Reinforce with Baseline Sunday 04**

Michael, Nikat, Jose