

A Reward Scheme for Position-Based Returns

- Let p_t denote the price at time t .
- Let x_t denote the position at time t .
- Let R_t denote the reward at time t .

Then the reward is defined as,

$$R_t = (p_t - p_{t-1}) \cdot x_t.$$

Parameters

- **price: Stream**
The price stream to use for computing rewards.