Installation & Instructions

To install and run this project:

1. Clone the repository located at https://github.com/slucasmyer/rl-trading

2. Ensure that you have Python3 installed on your system:

    a. Check that Python3 is installed by running:
    python3 –version or python --version

    b. If Python3 is not installed the installation method depends on your OS:

        i. Linux distributions:

            1. Ubuntu/Debian:
            sudo apt install python3

            2. Fedora:
            sudo dnf install python3

            3. CentOs:
            sudo yum install python3

        ii. MacOS:

            1. First, install Homebrew (if you haven't already) by running:
            /bin/bash -c "$(curl -fsSL
            https://raw.githubusercontent.com/Homebrew/install/master/install.sh)"

            2. Install Python3:
            brew install python

        iii. Windows:
            1. Download the latest Python 3 installer:
            https://www.python.org/downloads/windows/

            2. Run the installer and check "Add Python 3.x to PATH"

            3. Follow all remaining prompts.

    c. Check that pip is installed:
    pip –version or pip3 –version

d. If pip is not installed, install it by running:
   python3 get-pip.py (all operating systems)

3. Install the projects dependencies by running:
   pip install -r requirements.txt

4. The project should now be ready to run:

   a. Run the default configuration (no CLI arguments):
      python main.py or python3 main.py

   b. Run with CLI arguments:

      i. --pop_size – int – (default=100):
         sets size of candidate pool

      ii. --n_gen – int – (default=100):
          sets number of generations

      iii. --profit_threshold – float – (default=100.0):
           sets profit threshold for saving candidate solutions for transfer

      iv. --drawdown_threshold – float – (default=40.0):
          sets drawdown threshold for saving candidate solutions for transfer

   c. Observe results via real-time plots. Selection, transfer, and saving of solutions based on your chosen configuration will be handled for you.