Overview of work for upcoming weeks

Highlights:

1. We will do a bit of deep learning (unavoidable in this problem): Here is a resource to get started quickly:
   https://www.youtube.com/watch?v=wQ8BIBpya2k&list=PLQVvvaa0QuDfhTox0AjmQ6tvTgMBZBEXN
2. Consequently, here is the resource on how to apply deep learning in RL (deep reinforcement learning):
   https://www.youtube.com/watch?v=yMk_XtIEzH8&list=PLQVvvaa0QuDezJFIOU5wDdfy4e9vdnx-7
3. A reference for DRL, if stuck: https://arxiv.org/pdf/1811.12560.pdf

Workflow:

--This much should be done by everyone--

1. Write scraping tool to get the stock market data (As Ved suggested, using any popular free API)
2. Design the MDP.
3. Write action value approximator (using neural networks).
4. Write one of the standard RL algorithms (SARSA, Q-Learning etc).
5. Run and see if you can earn profit.
6. (Optional): Code a technical analysis strategy and compare your model against it.

This should take around 3-4 weeks.

--This is if you have time and enthu left (and aren't cussing at me already!)—

(Will provide resources for this if you want to do it)

7. Learn Meta DRL.
8. Implement Meta DRL.
9. Benchmark it against any technical analysis strategy.

--End--