




# Optimizing Trading Strategies with Reinforcement Learning

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# Agenda - Stand up II

- Update
- Code Commits
- Experiments




# Update

- Implemented
  - LSTM - Predicting Algorithm
  - Feature Importance and Selection
- In Progress
  - VAR Model
  - RL Agent (Experimenting with Different Algos)
  - RL Environment

updated lstm and rl code

 **Amulya Saxena** authored and **Amulya Saxena** committed 8 hours ago

1 parent [e5438f6](#) commit 55468a0 

Filter files...

- ProjectCode/Data Pipelines

DataVisualization.py

1 file changed +0 -3 lines changed

ProjectCode/Data Pipelines/DataVisualization.py

```

41 @@ -42,13 +42,16 @@ def correlation_analysis(df):
42     """
43     # Select only numeric columns
44     numeric_df = df.select_dtypes(include=[np.number])
45
46     # Check if there are numeric columns in the DataFrame
47     if numeric_df.empty:
48         print("No numeric columns found in the DataFrame for correlation analysis.")
49         return
50
51     # Calculate and display the correlation matrix
52     correlation_matrix = numeric_df.corr()
53     plt.figure(figsize=(10, 8))
54     sns.heatmap(correlation_matrix, annot=True, fmt=".2f", cmap='coolwarm')

```

```
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```

Comments 0

 Lock conversation



# Experiments

- Predicting Price and Returns using LSTM
  - 1 Day
  - 30 Days (Throwing error)