Optimizing Trading Strategies with Reinforcement Learning

Amulya Saxena

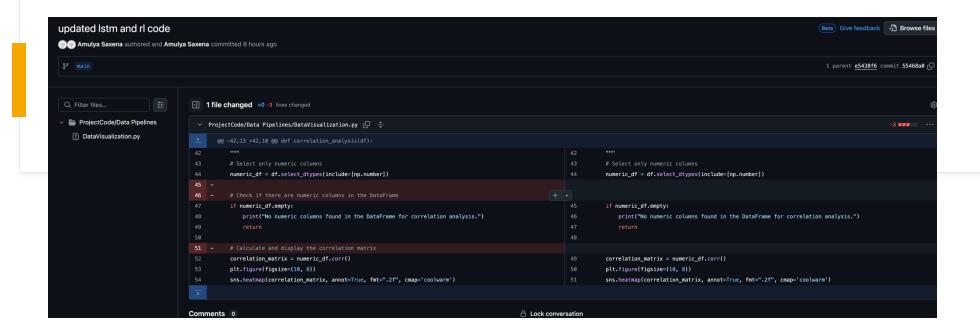
Travis Desell

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



Experiments

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