Reinforcement Learning for Trading Strategies
New York Institute of Finance, Google Cloud

Overview

Week 1

Week 2

Week 3

Grades

Notes

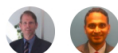Discussion Forums

Week 1

Reinforcement Learning for Trading Strategies

Week 1
Discuss this week's modules here.

32 threads · Last post 3 months ago

[Go to forum]

Introduction to Course and Reinforcement Learning

In this module, reinforcement learning is introduced at a high level. The history and evolution of reinforcement learning is presented, including key concepts like value and policy iteration. Also, the benefits and examples of using reinforcement learning in trading strategies is described. We also introduce LSTM and AutoML as additional tools in your toolkit to use in implementing trading strategies.

⌃ Less

Learning Objectives

- Differentiate reinforcement learning from supervised and unsupervised learning.
- Understand jargon used in reinforcement learning.
- Understand the history of reinforcement learning and how it's evolved.
- Understand Markov Decision Processes.
- Identify the components of a reinforcement learning trading strategy.
- Identify the advantages of reinforcement learning in trading strategies.

⌃ Less

Introduction to Course

▶ **Video:** Introduction to Course 2 min   [Resume]

▶ **Video:** What is Reinforcement Learning? 9 min

Working with MDPs

▶ **Video:** History Overview 2 min

▶ **Video:** Value Iteration 9 min

▶ **Video:** Policy Iteration 6 min

Online Learning

▶ **Video:** TD Learning 8 min

Video: Q Learning 6 min

Video: Benefits of Reinforcement Learning in Your Trading Strategy 6 min

Video: DRL Advantages for Strategy Efficiency and Performance 7 min

Reading: Idiosyncrasies and challenges of data driven learning in electronic trading 10 min

Video: Introduction to Qwiklabs 3 min

Graded External Tool: Early Reinforcement Learning 2h Due Feb 22, 1:59 AM CST