Week 3

Reinforcement Learning for Trading Strategies

Week 3

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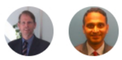
Portfolio Optimization



In this module we discuss the practical steps required to create a reinforcement learning trading system. Also, we introduce AutoML, a powerful service on Google Cloud Platform for training machine learning models with minimal coding.

Learning Objectives

- Identify the components of a reinforcement learning trading system.
- Understand the steps required to develop a deep reinforcement learning strategy.
- Identify the strategy checks needed before going live with a reinforcement learning trading system.
- Understand the use-cases for AutoML.
- Apply AutoML to tabular data.

Less

Investment and Trading Portfolio Optimization

- **Video:** How to Develop a DRL Trading System 1 min — Resume
- **Video:** Steps Required to Develop a DRL Strategy 7 min
- **Video:** Final Checks Before Going Live with Your Strategy 5 min
- **Video:** Investment and Trading Risk Management 4 min
- **Video:** Trading Strategy Risk Management 4 min
- **Video:** Portfolio Risk Reduction 4 min

AutoML

- **Video:** Why AutoML? 13 min
- **Video:** AutoML Vision 2 min
- **Video:** AutoML NLP 3 min
- **Video:** AutoML Tables 7 min

Graded External Tool: Machine Learning for Finance Freestyle 3h Due Mar 8, 1:59 AM CST

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