

Project A

This project continues where assignment 2 ended. Is to use reinforcement learning (RL) to learn a trading strategy that utilizes the predictions from assignment 2, evaluate that strategy with backtesting **and** write a short report about the project.

This project is done in randomly assigned groups of 4.

See the [TensorTrade Documentation](#).

Tasks

- Within a group select the best prediction model from assignment 2.
- Use [TensorTrade](#) to learn a trading strategy using RL.
- Evaluate the trading strategy by backtesting using TensorTrade.
- Submit the complete strategy so that it is ready for live trading
- Write a short report

Submission & test

Once submitted, your strategy will be tested against previously unseen data. Your goal is for the model to make a profit.

The submission consists of a short report and a **PY** file along with all files required to restore pre-trained models, agents and similar.

The report should be 1-2 pages long and have the following three sections.

1. A short, single-paragraph, introduction describing the task,
2. Methods and results section describing the methods you used and the results (intermediate results from forecast, and final results from backtest)
3. Discussion section containing discussions about the results, limitations, and future directions.

The assignment is due at 2:30 pm on March 23.