Bi-monthly Report

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- Read papers and code of DQN and DRRL.
- Lots of experiments
  a) Simulation experiments of DQN & DRRL
  b) Experiments on stock data of different level of frequency
  c) Tuning parameters of DQN & DRRL
    i. Add volume data and bid-ask data as input for dqt.
    ii. use more suitable goals for DRRL.
- Implement MLP classification/regression; implement CNN
- Use PyAlgoTrading to confirm that DQN strategy on min-data can make profit
- Paper share about transfer learning

Plans

- Use PyAlgoTrading to test DRRL algorithm
- Develop a mature strategy based on DQT that satisfies :
  i. Can endure real-world commission
  ii. Trade no more than once in a day
- By :
  i. Select stocks that can make profit
  ii. Add convolutional layers properly
  iii. Add other quantitative factors like bid-ask data and so on