



Bi-monthly Report

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Work Done

- ICASSP 2017
 - Deep Q-Trading
- Exploration
 - Train several stocks and test one with DQT
 - DDPG (deep deterministic policy gradient)
 - DRRL (deep recurrent reinforcement learning)



Work in the future

- Improve DRRL
 - Try other goal
 - Try other training method
 - prepare for ICML
- Improve tradition methods
- Organize the tick data
 - Obtain minite data
 - Store them in a database
- Build a on-line test system
 - test our algorithm on-line



Thank you for your attention!



Stay Hungry, Stay Foolish.

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