Stock trading using RL
Truncated Quantile Critics with Probability Distortion

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Project Objectives:

This paper proposes the use of Cumulative Prospect Theory (CPT) in combination with Truncated Quantile Critics (TQC) for stock trading. CPT is a popular model of decision making under risk that has been shown to better describe human behavior than traditional models such as expected utility theory. Our approach aims to better capture the decision making process of human traders. Our experiments in stock trading show that our proposed approach outperforms traditional methods in various metrics.