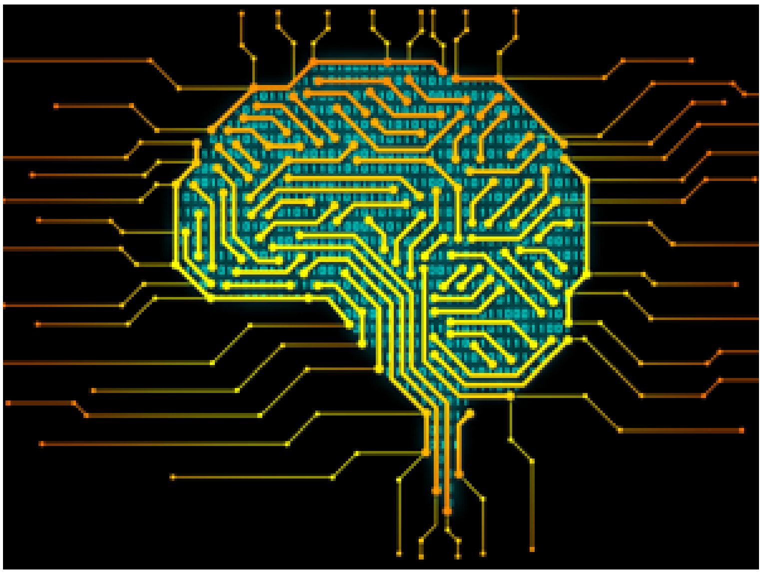
Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Distributed Computing

Prof. R. Wattenhofer

Deep Reinforcement Learning for Trading



A recent surge appears in the application of artificial intelligence to automated trading. Reinforcement learning has been applied to single- and multi-instrument use cases, such as market making or portfolio management. This research topic aims to propose a new deep reinforcement learning-based approach for automatic trading in the cryptocurrency market.

In this thesis, we want to use techniques of artificial intelligence such as deep learning and reinforcement learning to build models for stock trading. We will use state-of-the-art models including Transformers to develop our model.

Requirements: Strong motivation, knowledge in deep learning, or a solid background in machine learning. Experience with PyTorch is an advantage. We will have weekly meetings to address questions, discuss progress and think about future ideas.

Interested? Please contact us for more details!

Contact

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