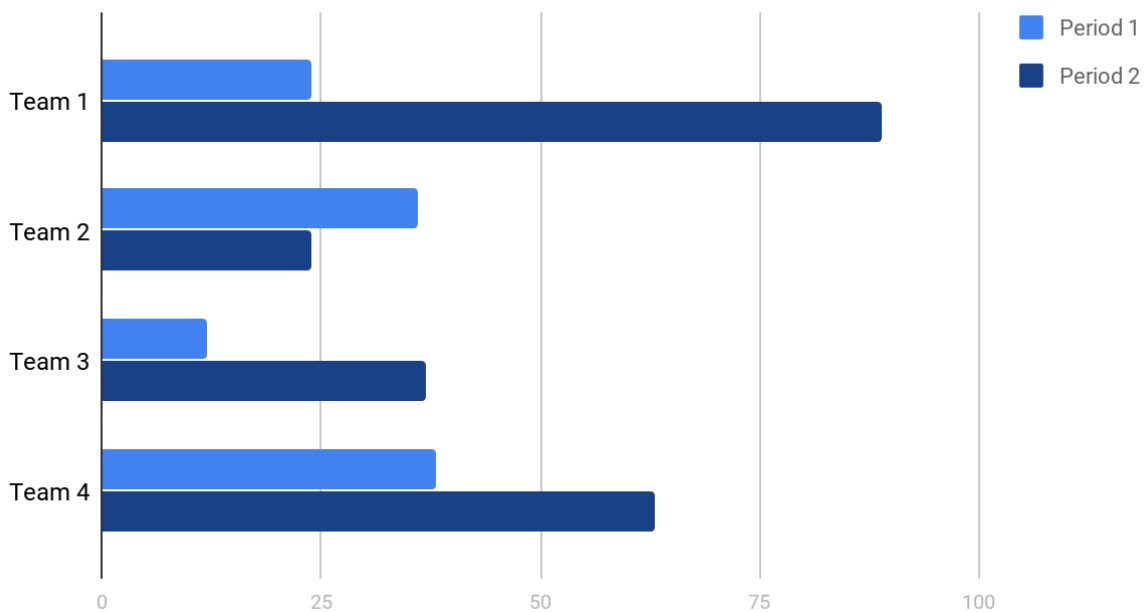


Interactive brokers: <https://github.com/ib-ruby/ib-ruby>

Points scored



Price Series data (time stamp)/ volume of stocks
sharekhan → Buy and Sell depth (better source)
three decisions:

buy

sell

do nothing

Buy/sell: → negative transaction cost
you don't know what actual price will get

every 2 minute we get data points:

- 1) Open
- 2) close
- 3) high
- 4) low
- 5) volume traded in that 2 minute

we only allow market order:

if buy :

let's say mid point:

for low value stock it doesn't even trade every 2 minute:

Assumption:

mid price
liquidity of stock

Negative reward:
negative transaction price:

Every x time increment delta in portfolio price: based on last two minute

Rules:
you can't buy if you already bought
you can't sell if you are already sold

transaction cost, encoded price:

3 states: (0, 1, -1)
do buy and rewards of buy and sell is negative transaction + delta in stock price * quantity
sell to alter the stock

Input:
Open
close
high
low
volume traded in that 2 minute
temporality of 10
last one hour weighted price
last one hour traded volume
last one hour open
last one hour low
last one hour high
then same for the day (all 5)

You take the last one week time series data and plot normal then use that for normalization.

Contact support for 5 data on stocks.

Example stock:
Ajanta pharma
KSCI

Input: