

LIST OF NOTATIONS

Symbols	Definition
{5, 12, 48, 288}	Set of values
P	Profit earned when opening and closing a position
d	Drawdown
cp	Close price
s	State
a	Action
t	Time step
α	Learning rate
γ	Discount value
ε	Epsilon; to determine the random number
$ -1 $	Absolute; the result is always positive