Bi-month Report Fin 0509

Group

1. Release Bulltrader 0.1
2. Prepare for NIPS 2017

Member

wangyang

1. Develop the package Bulltrader
2. Implement the main part of the model

ren tongzheng

1. Develop the visualization tool for Bulltrader
2. Reproduce the baseline and run experiments

zhang yuxin

1. Try DDPG for placing orders.
2. Tune the parameters and run experiments

wang yaodong

1. Organize the data
2. Review some papers about hedge ratio

Plan

1. Submit a paper for NIPS2017
2. Release our fund product
3. Prepare for a paper of finance study