

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 |