

Daftar Pustaka

- [1] Z. Xiong, X.-Y. Liu, S. Zhong, H. Yang, and A. Walid, "Practical Deep Reinforcement Learning Approach for Stock Trading," CoRR, vol. abs/1811.07522, 2018, [Online]. Available: <http://arxiv.org/abs/1811.07522>
- [2] G. Jeong and H. Y. Kim, "Improving financial trading decisions using deep Q-learning: Predicting the number of Shares, action Strategies, and transfer learning," Expert Syst Appl, vol. 117, 2019, doi: 10.1016/j.eswa.2018.09.036.
- [3] Y. Li, W. Zheng, and Z. Zheng, "Deep Robust Reinforcement Learning for Practical Algorithmic Trading," IEEE Access, vol. 7, 2019, doi: 10.1109/ACCESS.2019.2932789.
- [4] Z. Liang, H. Chen, J. Zhu, K. Jiang, and Y. Li, "Adversarial Deep Reinforcement Learning in Portfolio Management," 2018. [Online]. Available: <https://arxiv.org/abs/1808.09940>
- [5] S. Yang, S. Gao, and X. Liu, "An improved deep reinforcement learning algorithm for stock trading strategies," Appl Soft Comput, vol. 81, p. 105735, 2019.
- [6] X. Li, H. Xie, R. Wang, and Y. Cai, "Reinforcement learning for optimal trading strategies in the stock markets," Expert Syst Appl, vol. 159, p. 113620, 2020.
- [7] Y. Chen, J. Gao, and L. Wang, "Automated stock trading with deep reinforcement learning," IEEE Trans Neural Netw Learn Syst, vol. 32, no. 6, pp. 2231–2242, 2021.
- [8] B. Liu, Y. Yang, and S. Wang, "Risk management in stock trading with deep reinforcement learning," Journal of Financial Markets, vol. 68, p. 100693, 2023.
- [9] V. Mnih et al., "Asynchronous methods for deep reinforcement learning," in 33rd International Conference on Machine Learning, ICML 2016, 2016.
- [10] T. P. Lillicrap et al., "Continuous control with deep reinforcement learning," in 4th International Conference on Learning Representations, ICLR 2016 - Conference Track Proceedings, 2016.
- [11] J. Schulman, F. Wolski, P. Dhariwal, A. Radford, and O. Klimov, "Proximal Policy Optimization Algorithms," CoRR, vol. abs/1707.06347, 2017, [Online]. Available: <http://arxiv.org/abs/1707.06347>
- [12] I. Grondman, L. Busoniu, G. A. D. Lopes, and R. Babuška, "A survey of actor-critic reinforcement learning: Standard and natural policy gradients," 2012. doi: 10.1109/TSMCC.2012.2218595.
- [13] D. Silver, G. Lever, N. Heess, T. Degris, D. Wierstra, and M. Riedmiller, "Deterministic policy gradient algorithms," in 31st International Conference on Machine Learning, ICML 2014, 2014.
- [14] C. Yin, S. Wang, and L. Zha, "Stock trading strategy based on CNN and LSTM," in Proceedings of the 2019 8th International Conference on Computing and Pattern Recognition, 2019, pp. 1–6.
- [15] J. Patel, S. Shah, P. Thakkar, and K. Kotecha, "Predicting stock market index using fusion of machine learning techniques," Expert Syst Appl, vol. 42, no. 4, pp. 2162–2172, 2020.
- [16] X. Liu and X. Wang, "An ensemble deep learning model for stock prediction based on stock prices and news sentiment," IEEE Access, vol. 9, pp. 130254–130272, 2021.
- [17] Y. Zhang and Y. Zhang, "A novel stock trading strategy based on the improved reinforcement learning algorithm," Journal of Financial Markets, vol. 58, p. 100673, 2022.
- [18] X. Chen and Y. Zhou, "Stock trading model using hybrid reinforcement learning techniques," Appl Soft Comput, vol. 118, p. 108475, 2023.
- [19] N. Yashina, O. Kashina, S. Yashin, N. Pronchatova-Rubtsova, and I. Khorosheva, "Digital Methods of Technical Analysis for Diagnosis of Crisis Phenomena in the Financial Market," International Journal of Technology, vol. 13, no. 7, pp. 1403–1411, 2022, doi: 10.14716/ijtech.v13i7.6187.
- [20] T. Kabbani and E. Duman, "Deep Reinforcement Learning Approach for Trading Automation in The Stock Market," Jul. 2022, doi: 10.1109/ACCESS.2022.3203697.