CS395T
Agent-Based Electronic Commerce
Fall 2006

Peter Stone

Department of Computer Sciences
The University of Texas at Austin

Week 7b
Good Afternoon, Colleagues

Are there any questions?
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- Would adaptation help?
- How limiting is it to have just one stock?
- Could the agents "read the news"?
Strategies

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- Reinforcement learning (done perfectly?)
- Combining many via GAs, qualitative reasoning (readdress?)
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• Combining many via GAs, qualitative reasoning (readjust?)

• Each good in various conditions
  – Would online adaptation help?
Evaluation

- Sharpe, Sortino ratio
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- Taken from real traders
- “Most widely used measure of risk-adjusted return”
Class Discussion

• Achal on agents in the stock market
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- Much better with multiple stocks?
Stock strategy testbed vs. multiagent domain (game theory)

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- Section 9 of Sherstov: no training in joint economy
Outside information

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• How would you design such an agent?
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• (Guru’s thesis)
Project plans

- Who needs partners?
- What are your plans?