# Article information:

Self-attention based deep direct recurrent reinforcement learning with hybrid loss for trading signal generation | Elsevier Enhanced Reader
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# Article summary:

1. This paper proposes a novel algorithmic trading model based on recurrent reinforcement learning, optimized for making consecutive trading signals.

2. The proposed model incorporates a hybrid learning loss and self-attention mechanism to allow sequences of hidden features for reinforcement learning to contain the original state’s characteristics fully.

3. The proposed model is verified using major market indices and representative stocks in each sector of SP500, showing superior performance over well-known baseline benchmark models.

# Article rating:

Appears moderately imbalanced: The article provides some useful information, but is missing several important points or pieces of evidence that would be required to present the discussed topics in a balanced and reliable way. You are encouraged to seek a more balanced perspective on the presented issues by exploring the provided research topics and looking at different information sources.

# Article analysis:

This article presents a novel algorithmic trading model based on recurrent reinforcement learning with hybrid loss and self-attention mechanism for generating trading signals. The authors claim that their proposed model has superior performance over well-known baseline benchmark models, which is verified using major market indices and representative stocks in each sector of SP500.

The article appears to be reliable as it provides evidence for its claims through experiments conducted on real data sets. However, there are some potential biases that should be noted. Firstly, the authors do not provide any information about the data sets used in their experiments or how they were collected, which could lead to bias in the results due to selection bias or other factors. Secondly, the authors do not discuss any possible risks associated with their proposed model or any counterarguments that could be made against it, which could lead to an incomplete understanding of its implications and potential drawbacks. Finally, the article does not present both sides equally; instead it focuses solely on promoting its own proposed model without exploring alternative approaches or solutions.

# Topics for further research:

* Selection bias in algorithmic trading
* Risk management in algorithmic trading
* Alternative approaches to algorithmic trading
* Self-attention mechanism in algorithmic trading
* Reinforcement learning in algorithmic trading
* Recurrent reinforcement learning in algorithmic trading

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