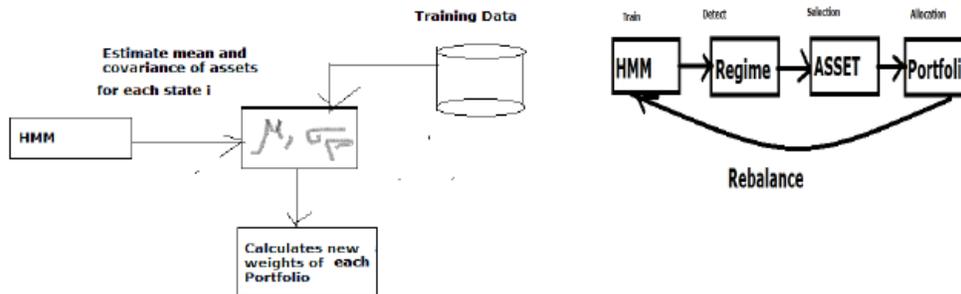# Dynamic Asset Allocation using Reinforced Learning

The goal of DAA strategy is identify as quickly as possible on the markets volatility.

By varying the behavior parameters the volatility and the expected return in the different states are changed.

Q Learning

- Initialize Q Table
- Observe Initial values of mean and covariance of assets
- Calculate new weights and apply in the portfolio, Observe new values of mean and covariance and Reward
- Update Q with Initial values of mean and covariance of assets,Calculate new weights,Observe change in mean and covariance and Reward
- Update Model with information related to Initial values of mean and covariance of assets,new Weights,Change in mean and covariance and Reward for the new change in state and the action performed

Future work – To explore Latest Advancements.