BootstrapTest

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Summary

BootstrapTest is a set of R functions (R Core Team, 2016) implementing the bootstrap test of Ardia et al. (2016a) and Ardia et al. (2016b). The latest version of the code is available at `https://github.com/ArdiaD/BootstrapTest`.

References

David Ardia, Anas Guerrouaz, and Lennart F. Hoogerheide. A note on jointly backtesting models for multiple assets and horizons. *Wilmott Magazine*, 83:46–49, 2016a. doi: 10.1002/wilm.10509.

David Ardia, Lennart F. Hoogerheide, and Lukasz Gatarek. A new bootstrap test for multiple assets joint risk testing, 2016b. URL `http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2312007`.

R Core Team. *R: A Language and Environment for Statistical Computing.* R Foundation for Statistical Computing, Vienna, Austria, 2016. URL `http://www.R-project.org/`.