BootstrapTest

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Summary

BootstrapTest is a set of R functions implementing the bootstrap test of Ardia et al. (2016) and Ardia et al. (2017). 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, 2016. doi: 10.1002/wilm.10509. URL `http://dx.doi.org/10.1002/wilm.10509`.

David Ardia, Lennart F. Hoogerheide, and Lukasz Gatarek. A new bootstrap test for multiple assets joint risk testing. *Journal of Risk*, 19(4):1–22, 2017. doi: 10.21314/JOR.2017.356. URL `http://dx.doi.org/10.21314/JOR.2017.356`.