

usdt_omni

Predicted Quantile-Loss Difference x100

10-day Mean Log-Return

0.010
0.005
0.000
-0.005
-0.010

0.010
0.005
0.000
-0.005
-0.010

Method

Log.Return
GJR-GARCH
CAV
QR

2016

2018

2020

2022

Date

