

Klok Kwants Research To-Do:

- ☐ Change volatility bets threshold from realised volatility to implied volatility.
- ☐ Separate event study into up-moves and down-moves.
- ☐ Create benchmark model for returns and compare.
- ☐ Create benchmark model for volatility and compare.
- ☐ Add detail to data section about distributions and descriptive stats on returns, prices, sentiment and Trends.
- ☐ Compare profit of returns sentiment model to profit of benchmark model.
- ☐ Compare profit of sentiment volatility model to profit of benchmark model.
- ☐ Change information criterion to Akaike.

Extras:

- ☐ Google Trends + sentiment directional bets excluding 2020.
- ☐ Google Trends + sentiment volatility bets excluding 2020.
- ☐ Lasso.