1 nov. 2016 11:44

Gordon index web page
Disclaimer
Consider methodolohy as a black.box
Not publised a summary ofthe main drivers of the index
Calculated based on us economic events an their impact on options on futures on major us equity index mostly on its otm iv options chain
Its only use of economic events and not other like political etc is a major shortcoming of this method in its current version

The forecast is based on next period week day etc scheduled events and the probability of impact given historical analyzed data of the same kind of events in the recent past. the analysis of historical data to arrive at a estimation is short term (few months rather than years) so this is a point in time estimation not throuh the cycle

Internal
Agregate por nombre de evento y contar si el indicador quedó por encima o debajo de la estimacion del mercado y medir el cambio entre la otm iv put antes y despues del.evento