VIX Fear Index Log

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August 13, 2022

Contents

1 February 25th, 2022

Goals

- Understand VIX index and VXX Futures
- Learn how to data scrape
- Find granular VIX and VXX data
- Develop timeseries of VIX Futures

2 March 4th, 2022

Goals

- Data scrape VVIX from Yahoo Finance
- Learn about Google Analytics
- Develop timeseries of VIX prices

3 March 14th, 2022

Goals

- Granger Causality VIX and METACULUS
- Look into Google Analytics
- CronJob Interday data from Yahoo/Google Finance
- Look into stream flow data

4 Short Break - Oops!

5 May 27th, 2022

Goals

- Familiarize myself with BackTrader
  - Learn how to test stratgies with two data sets
  - Look into common trading strategies
- Employ simple trading strategies on Metaculus user data
  - Trade VXX ETF and possibly hedge with SPY ETF

6 June 3rd, 2022

Goals

- Familiarize myself with BackTrader
  - BackTrader review guide
  - Learn how to test stratgies with two data sets
  - Look into common trading strategies
- Employ simple trading strategies on Metaculus user data
  - Trade VXX ETF and possibly hedge with SPY ETF (VIX, spy shorting when calm, when growth buy vix, sell when metaculous drop)

7 June 17th, 2022

Goals

- Familiarize myself with BackTrader
  - BackTrader review guide
  - Learn how to test stratgies with two data sets
  - Look into common trading strategies
- Employ simple trading strategies on Metaculus user data
  - Trade VXX ETF and possibly hedge with SPY ETF (VIX, spy shorting when calm, when growth buy vix, sell when metaculous drop)
- Create an intro package for Metaculus
- Create a personal Website
- Look into existing models for stream flow

8 July 29th, 2022

Goals

- Create an intro package for Metaculus
- **Future Directions**
  - Evaluate Metaculus-based trading strategies
  - Use Metaculus data to evaluate market efficiency
  - Model stock market trends as stream flow data

9 August 1st, 2022

Goals

- Create an intro slide deck for Metaculus
- Look into negative sharpe ratios
- Testing strategies with metaculus as a lead/lag indicator
- Prelininary EMH tests
- Tracking Metrics for Trading Strategies
  - beta
  - time underwater
  - plots

10 August 12th, 2022

Goals

- Create an intro slide deck for Metaculus
- Testing strategies with metaculus as a lead/lag indicator
- Prelininary EMH tests
- Tracking Metrics for Trading Strategies
  - beta