

Comments half time meeeting

Add full stop in equations.

Rephrase first paragraph of introduction regarding rate fo return adn expected return

State that testing a qualitative investment strategy requires lots of data

2.1 Explicitly state the indices that are diverse

Finish all preambles

3.1.3 Use \cdot instead of, alpha beta constraint fix

Eq 3.5 Fix parenthesis, define i :th central moment

Eq 3.6 missing -3 in expected value operator

Eq 3.11 Should be $i - 0.5$ and not just i , and fix parenthesis

3.2.5 Properly define V

Generally make the method more coherent

3.3.1 u_j is not d -dimensional

Eq. 3.15 Should be lowercase c in RHS

3.3.2 and 3.3.3 Include formulas for the copulas

Add IFM to MLE

Eq. 3.20 Should be \ln

Eq. 3.21 Why brackets man

Before Eq 3.22 ε_t or $\mathbb{\varepsilon}$

Eq. 3.23 make sure all variables are properly defined in the text above

Eq. 3.24 Kolla ekvationerna i portföljoptimering istället för deras sunkiga grejer

Eq. 3.32 Not define Var in italics

Eq. 3.33 Not true for $a = 0$

3.7.5 Fix references

Eq. 3.36, shouldn't have parenthesis in the integral expression

Prior to Eq. 3.40 wrong max in text body

4.1.2 First paragraph should reference table not equation

Reference all tables in text.

Make it clear that we use daily data

4.1.3 Incorrect reference, shouldn't be VIX, incomprehensible sentence

Table 4.2. Incorrect naming scheme for volatility index

Separate market indicator section sensibly

4.1.4 Bindestreck saknas yo

Way more OOS data

4.2.2. Rewrite student-t loglikelihood from 3.2 definition.

4.2.3 Fix lack in consistency for student-t equations in general

Eq. 4.8 indices on lambda so we actually sum duh

4.4.1. Use prior from capm instead to get delta

4.4.2. P is not properly defined, make everything here a lot clearer.

Sigma är från simulerade returns