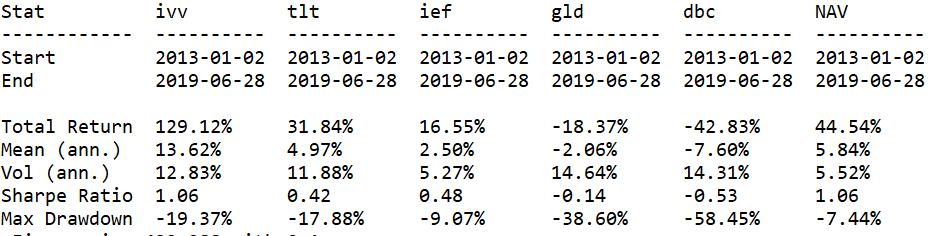
All Weather Portfolio

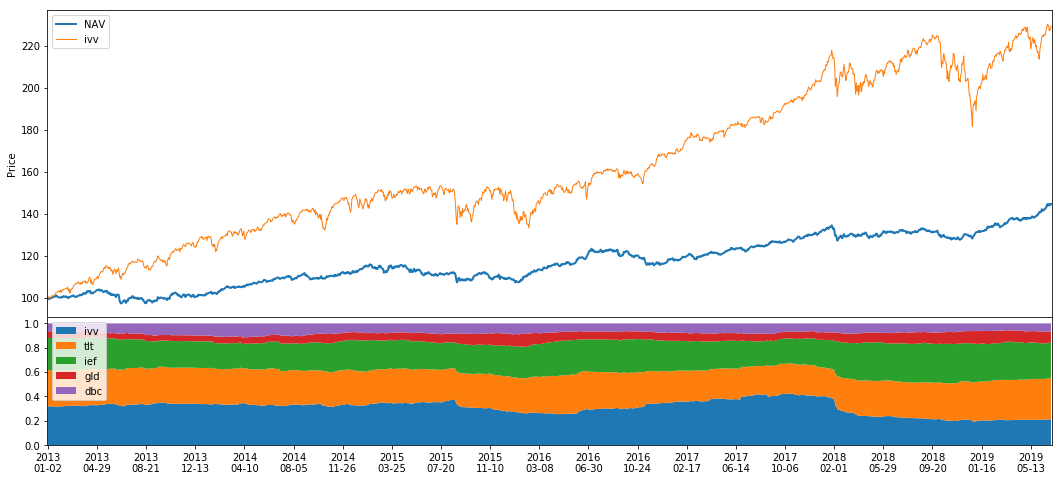
Period [2013 to 2019 1st half]

etf\_tickers = ['IVV', 'TLT', 'IEF', 'GLD', 'DBC']

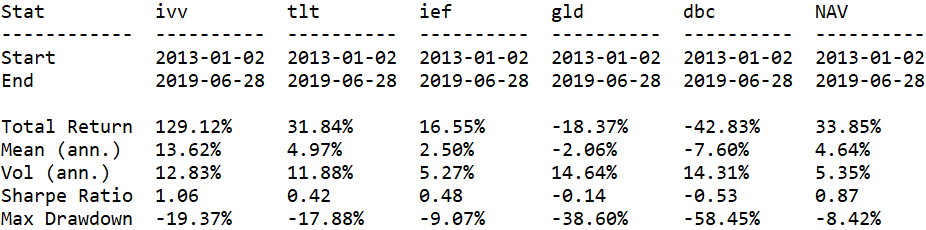
mc\_budget = [0.30, 0.40, 0.15, 0.08, 0.07]

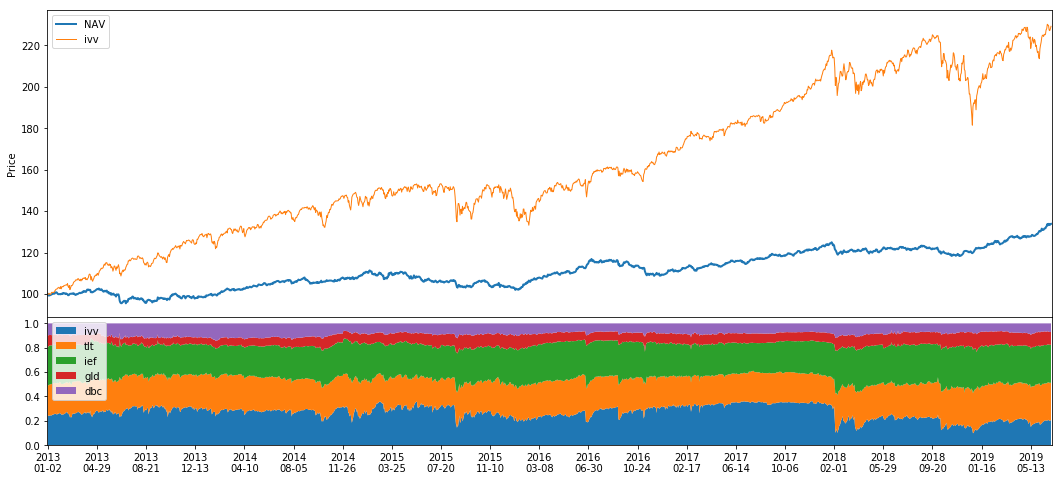
1. Historical



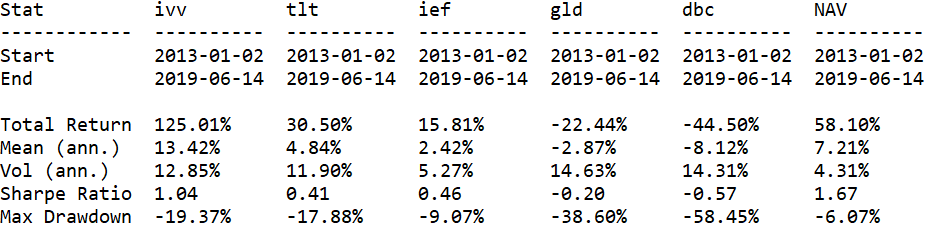


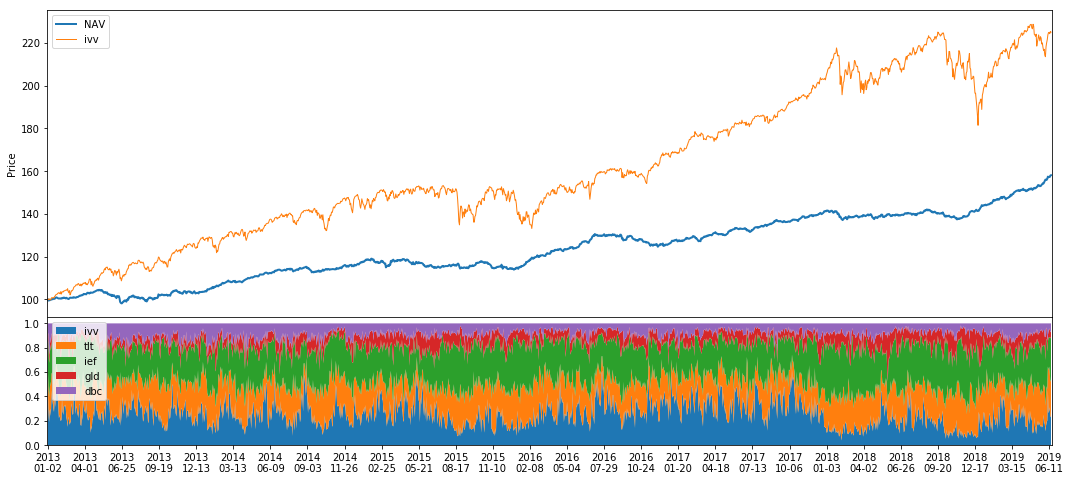
1. GARCH





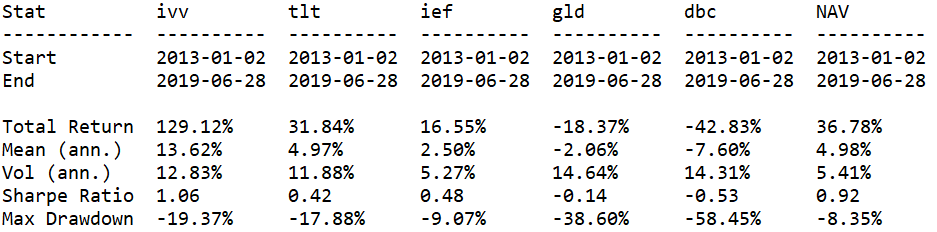
1. Future (for reference)

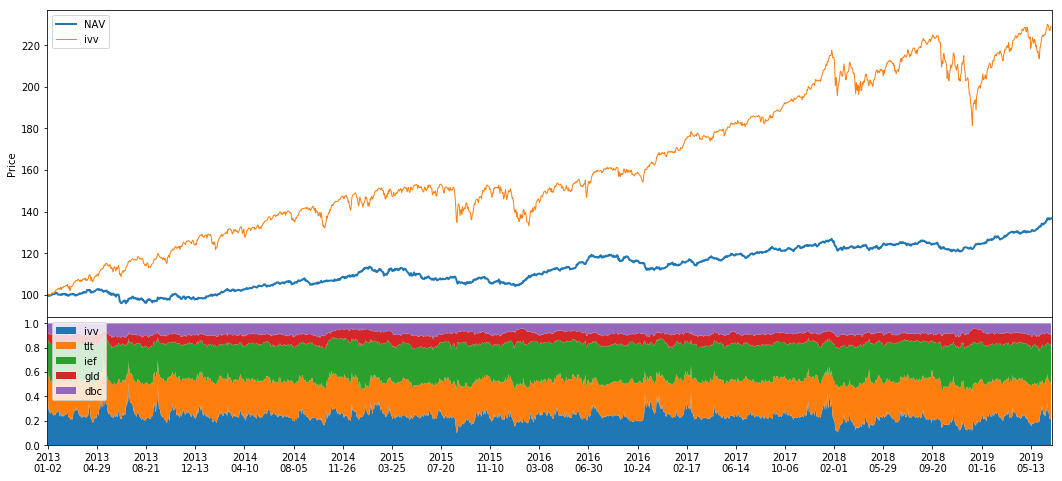




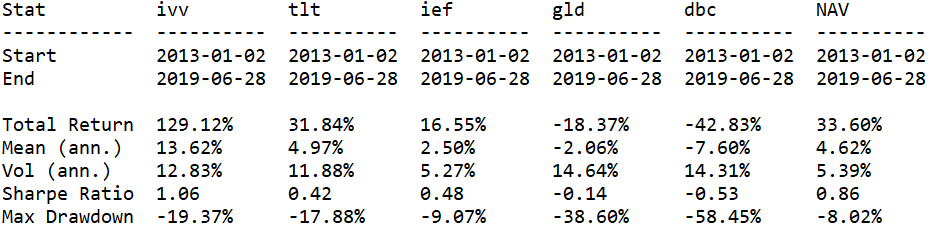
1. LSTM (4 features)

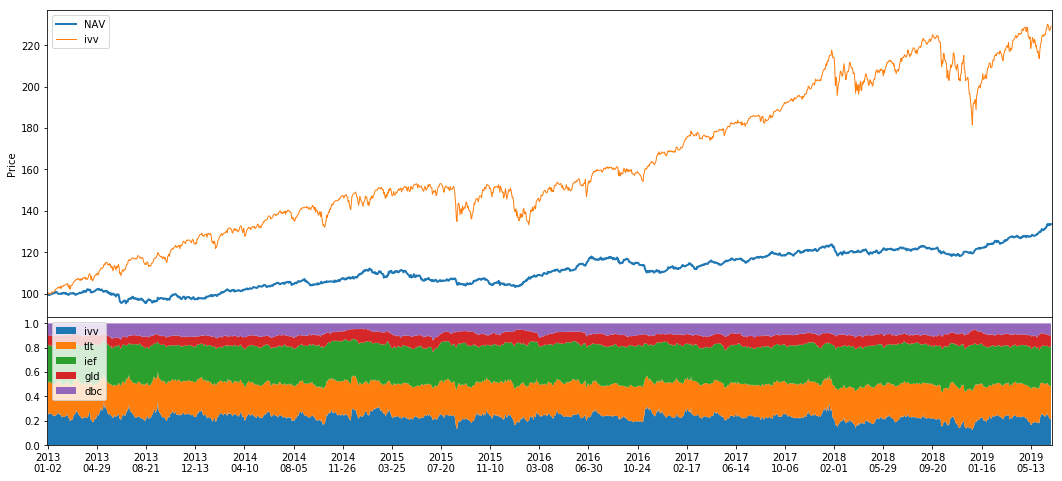
4.1 var (average = 5, future days=30)



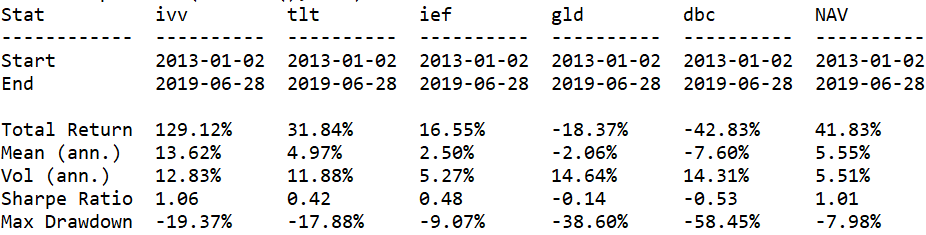


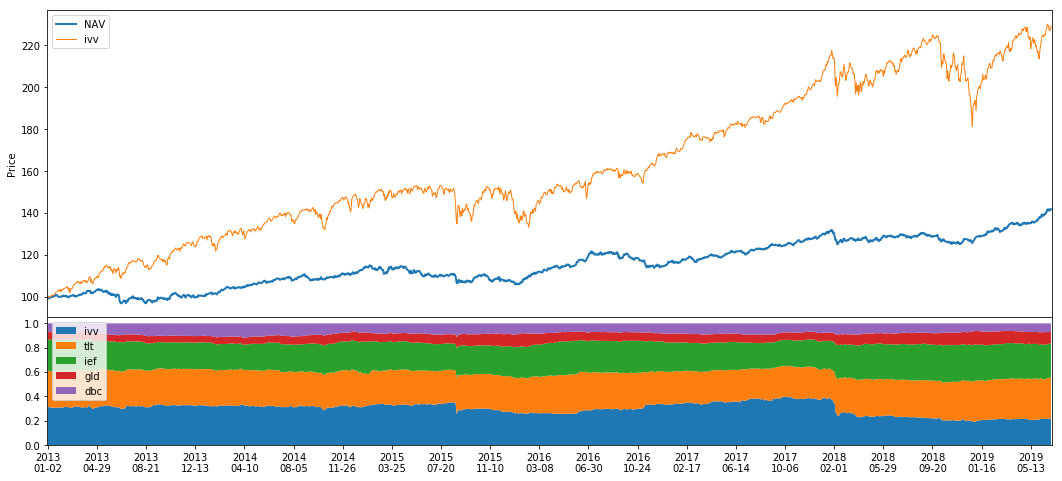
var (average = 10, future days=60)



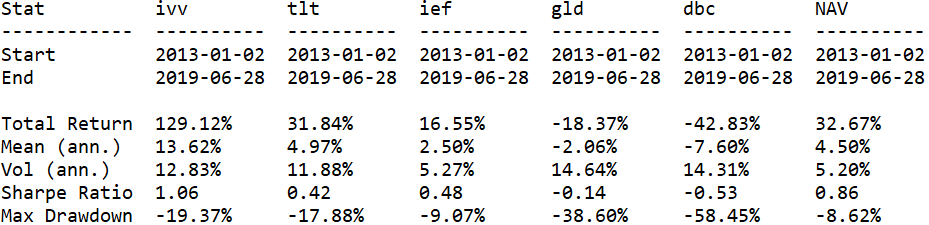


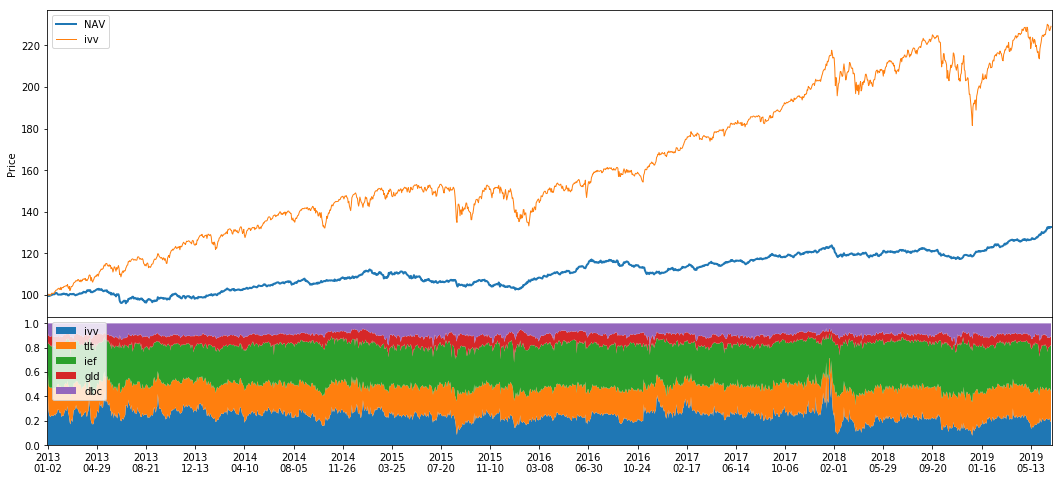
* 1. var (no average)



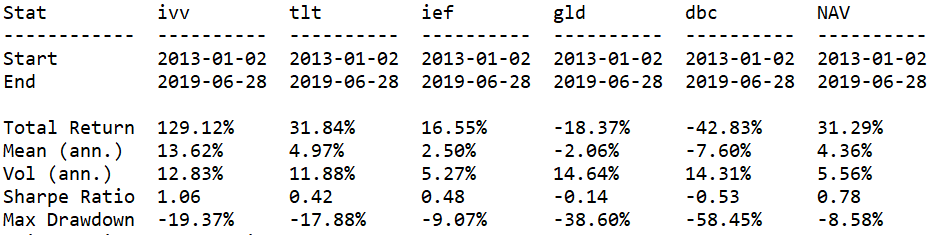


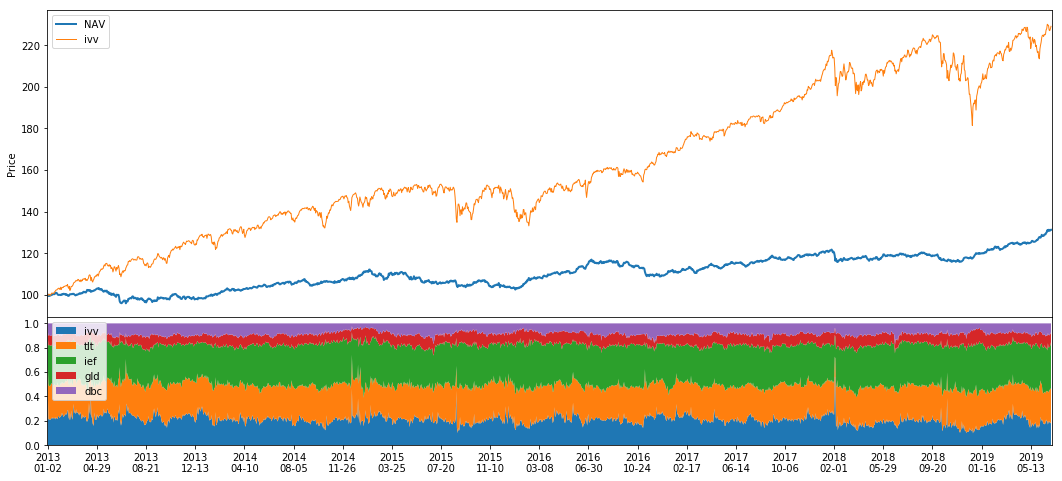
var (no average) 5 features + historical variance



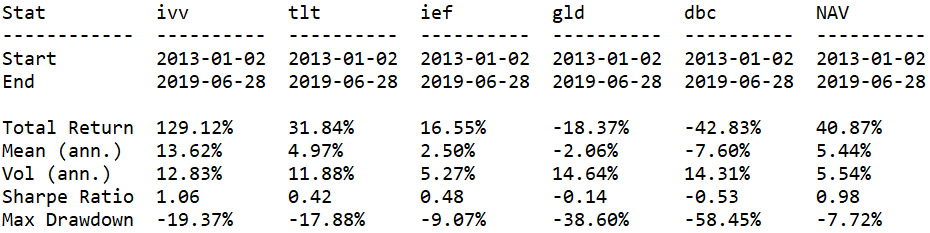


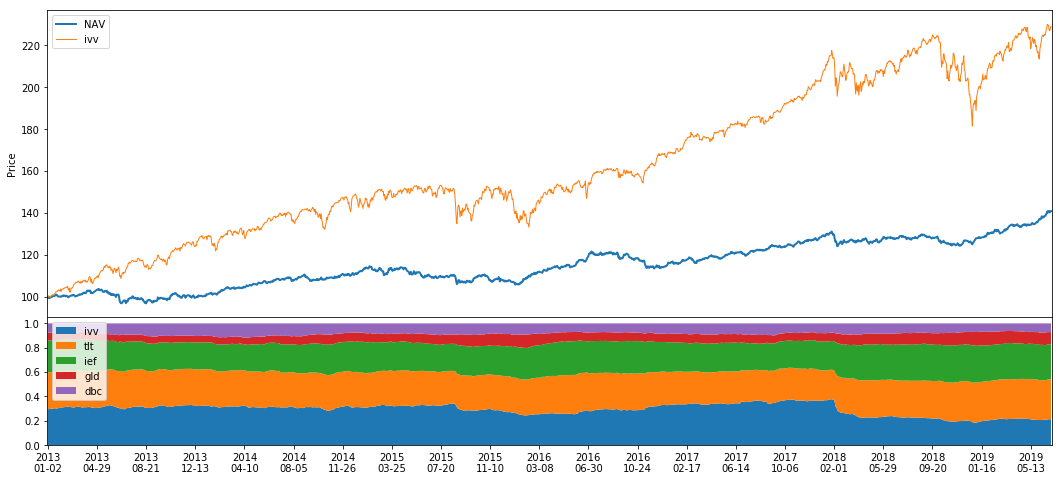
* 1. var negative



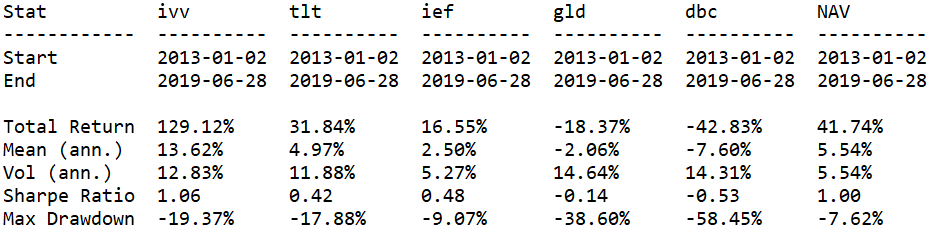


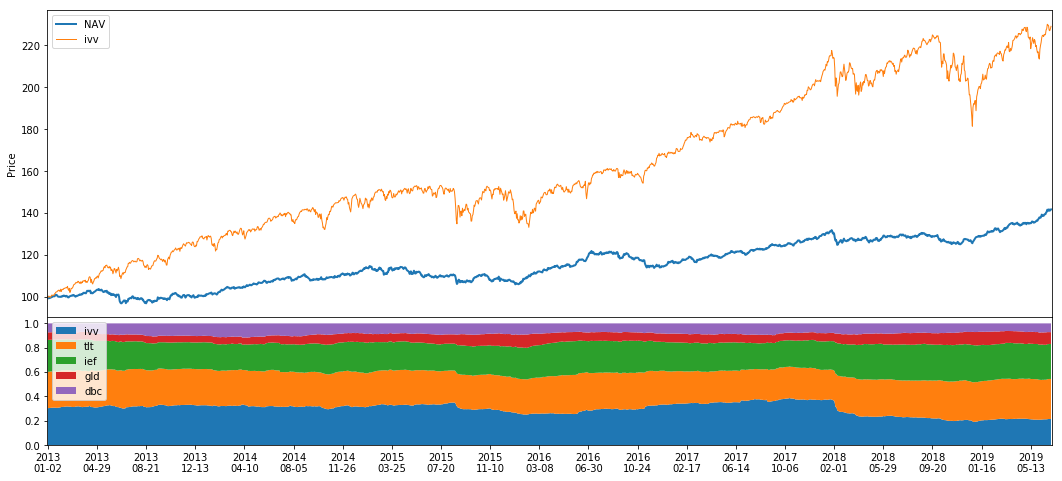
4.4 var with slope and diff





4.5 var with slope, diff and historical var





1. forecast covariance

