**Team J2C**

Meeting notes 6/10/23

To Do:

* Organize a meeting with Nikola
* Get data from Wharton, try to get them until 2023
  + Compare to the data provided
  + See Covid period if it worked?
* Extend the paper:
  + Why level no predictive power?
  + Use ML to better predict the future volatilities using different components of the PCA? only slope (like in the paper), include level as well, see where the prediction differs from each other and also compare the two performances
  + ML to use slope/level/both as deep hedging optimization task

Next steps:

Access to all of the data, all of the cleaning work

Think of ways to extend to paper