Notes – GABT

* Synthetic data
* md vs vix
* statistical analysis
  + conditional density
  + regression
  + significance tests
  + accuracy based on in-sample bbq
    - compare raw bbt vs bbtsv (smoothing should improve accuracy)
* economic analysis
  + trading strategy

idea: use Goyal Welch 2008 data.

See also

<http://www.wsir.org/> (deadline for paper submission 2023: Nov 2022)

<https://sites.google.com/view/agoyal145/?redirpath=/>