## Quantivity

Uncommon Returns through Quantitative and Algorithmic Trading

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## Multi-Asset Market Regimes

NOVEMBER 9, 2012

An astute reader suggested reproducing the results from a recent article on regime analysis by Kritzman et al., **Regime Shifts: Implications for Dynamic Strategies** in FAJ (May / June 2012). This is a fun exercise to be conducted over a series of posts, as doing so illustrates several important economic principles and some elegant mathematics.

This post begins by identifying macroeconomic market regimes arising from multi-asset

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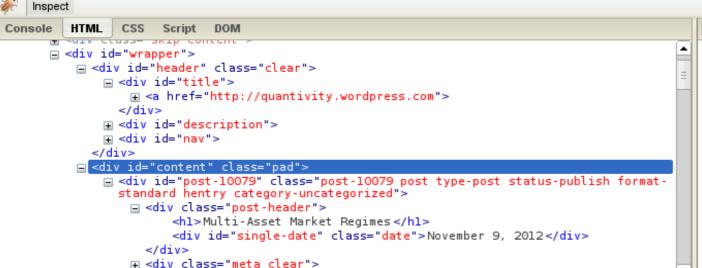
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