

5-4-23 f-f report notes

Qualitatively / subjectively it seems pretty good;
either the percentile or the p-value/z
score.

A few things...

- Is there a quant. measure one could use to capture the fidelity?
- Looking specifically at the regions of $S \times N$ known to be kind of ~ off... / suspect that may not come thru so much because we know the LS isn't $\leadsto \leadsto$ the FS, so not so surprising to see differences.
- Would a harder test be to take extreme/nonextreme draws from the FS & then test them against RF:FS?

e.g. we expect a draw to get a
z score of X from the true FS,
what's its z score from the
predicted FS
w/ particular attention to the
tails?

DK. I am not sure if that
gives a) addit'l info
b) that is useful.