* 1. Presentation

1. Slides 1-2: Introduction to my Dissertation topic
   1. I want to determine whether TSFMs perform better than traditional time-series forecasting models in Finance.
   2. Subsequently, I want to investigate when TSFMs perform better / worse and why.
2. Slide 3: Lag-llama and TimeGPT
   1. Describing the models and the idea behind them
   2. Drawing a parallel between TSFMs and LLMs
3. Slide 4: Other TSFMs
   1. Briefly mention other TSFMs
4. Slide 5: Literature
   1. Go over the main points from the TimeGPT and Lag Llama papers
   2. Survey of TSFMs
   3. Maybe some papers on experiment design
5. Slide 6: Methodology
   1. How do we evaluate the output of the models?
      1. Talk about evaluation metrics
   2. How do we make sure that the output is statistically significant?
      1. Talk about TSCV (mention perhaps different types)
   3. What do we want to experiment with (experiment parameters)
      1. Talk about different types of data
         1. Stock prices
         2. Stock Returns
         3. Volatility
         4. Trading volumes
         5. Credit card data
         6. Etc…
      2. Talk about different data frequencies
         1. Daily
         2. Weekly
         3. Monthly
         4. Yearly
      3. Talk about different economic time periods
         1. Recession
         2. Stable
      4. Different context lengths
      5. Different prediction horizons
6. Slide 7: Current Progress
   1. Implemented the main two models: autoARIMA and Lag Llama
   2. Implemented the TSCV and evaluation functionalities
   3. Partly implemented the data gathering functionalities
   4. Partly implemented the experiment loop
   5. Experimented on S&P500 daily stock prices over the last year
7. Slide 8: Preliminary results
   1. autoARIMA and Lag Llama are both not good at predicting stock prices
   2. There are indications that Lag Llama could be good for predicting the sign of the stock returns (i.e. predicting whether a stock will go up or down)
8. Slide 9: Roadmap ahead
   1. Implementing other models
   2. Implementing the experiment loop i.e. running the experiment in all possible experiment configurations
   3. Fine-tuning Lag Llama (and other potential TSFMs)
   4. Record, summarize, analyze, and discuss all the results
   5. Write the dissertation