Mean-reversal in energy futures spreads:

* <https://www.sciencedirect.com/science/article/pii/S014098831500208X>
* <https://drive.google.com/drive/folders/1PizlftX7VGAtS7F5Loh9XycQrktI9K0w?usp=sharing>
* We study if simple technical trading can be employed profitably for energy futures.
* Strategies with mean-reverting calendar spreads with dynamic hedge ratios are tested.
* Twenty-two years of historical data are tested with transaction costs and bootstrap.
* Entry and exit signals are generated by Bollinger Bands.

Stock screening with Insider Trades + any other timing signal

* Trade only stocks with high insider buy/sell ratio
* Webscrape SEC Form 4 filings
* <https://www.secform4.com/insider-trading/1682852.htm>
* <https://github.com/lhwolff15/InsiderTrading>

F-score Model Screening, Long the stock with a high score (7 - 9) and short the score a low score (2 - 0)

* Asset Class: US stock markets from 1980-01 to 2020-01
* Paper: <https://www-jstor-org.libproxy1.usc.edu/stable/2672906?seq=1#metadata_info_tab_contents>
* Dataset: <https://docs.google.com/document/d/14QLytoSOzlOBu65Yn8XuwMJhDoNiGDuLKTrHVeqQMtc/edit?usp=sharing>