**Preliminary Structure**

**Introduction** (1 page) Research question! -> Brainstorming Manu, Vinit

**Literature review** (2-3 pages)

* region BRIC (previous factor related findings) Vinit
* multifactor strategies (theory) -> value and high vol – find literature Manu
* single factor strategies *Manu*

detail: how does our Momentum strategy differ from Jegadeesh?

**Data and methodology** (4-6 pages)

DATA: *Johannes*

* Data description, preprocessing, descriptive statistics (take a look at Hanauer 2019)
* Variables (Factor construction + related literature) Johannes

METHODOLOGY:

* Strategy design *Chandra*
* Rebalancing (competing weighting approaches) *Chandra*
* Spanning tests *Chandra (draft)*

**Empirical evidence/results** (10-12 pages)

* (Subsection) Classical Factors (FF + Mom) -> descriptive stats, correlation matrix Manu
* (Subsection) Weight plots (fix noninvestment problem! -> done) *Johannes*
* Portfolio risk and return metrics, investability metrics (effective N, turnover change) *Vinit*
* Outperformance plot
* Risk/return space *Manu*
* (Subsection) Spanning test results *Manu*
* (Subsection) Robustness checks: by country performance *Vinit*
* Robustness checks 2: rebalancing (quarterly) Johannes

**Discussion/Further Research:** (2 pages) -> Brainstorming file

Compare our own findings to previous findings/literature

Limitations

Things to investigate in the future

**Conclusion** (1/2-1 page)

**Appendix**

**References**

**Research Question: tbd**