**Preliminary Structure**

**Introduction** (1 page) CHANDRA

Research question 🡪 all brainstorm

**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? Manu

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

DATA:

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

METHODOLOGY: JOHANNES and CHANDRA

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

**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 Johannes and Vinit

Compare our own findings to previous findings/literature

Limitations

Things to investigate in the future

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

**Appendix**

**References** *MANU*

**Research Question: tbd**