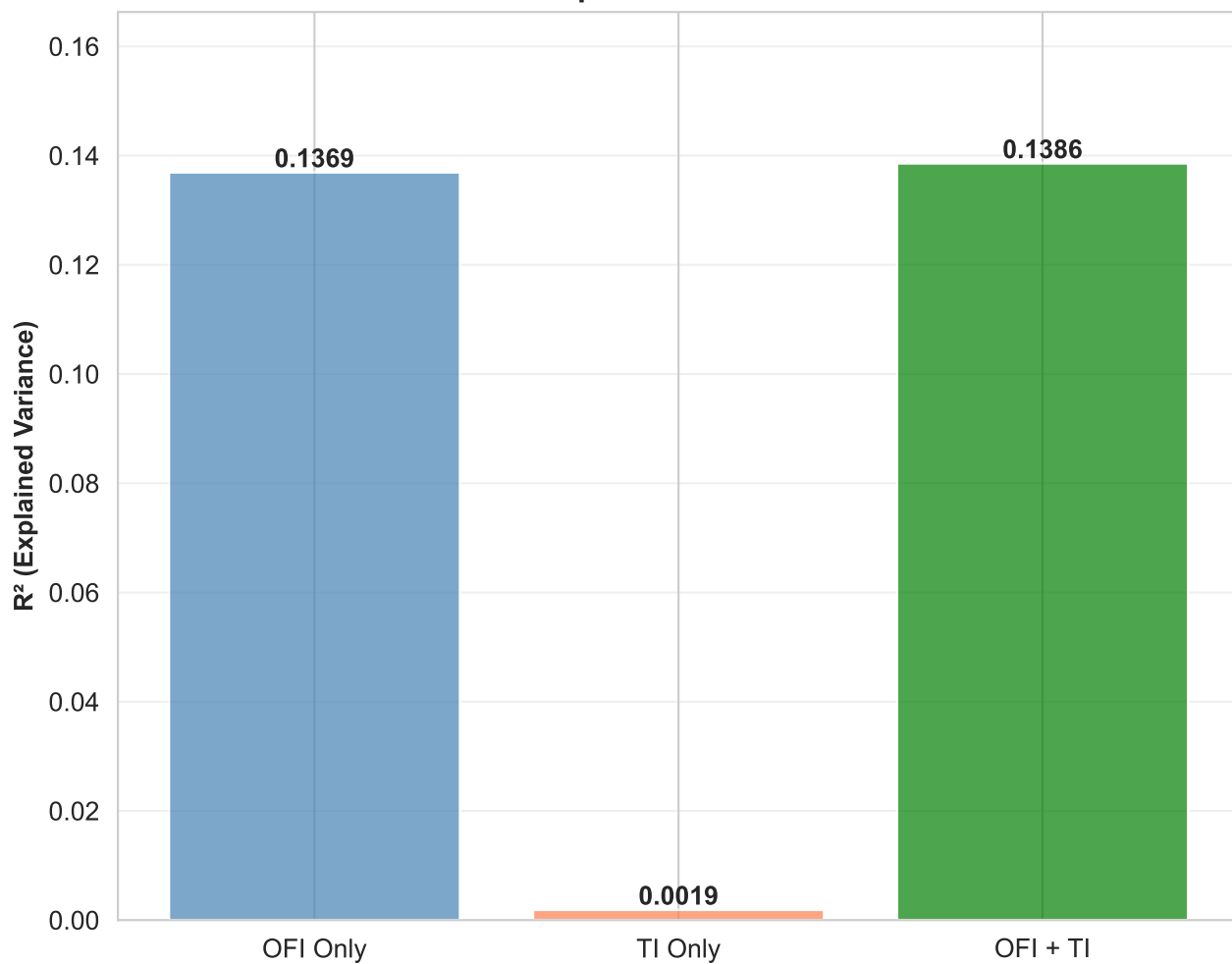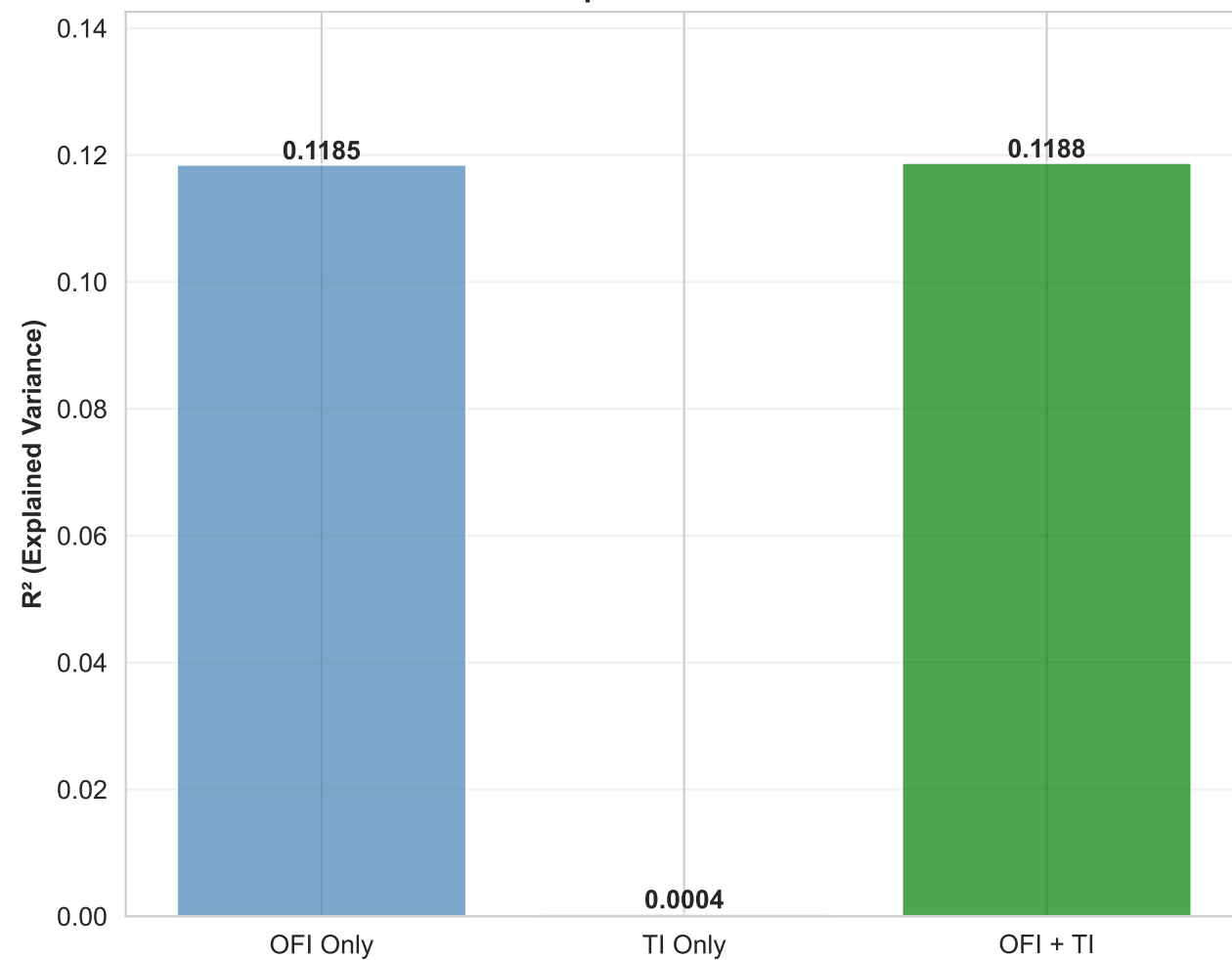OFI vs Trade Imbalance Comparison
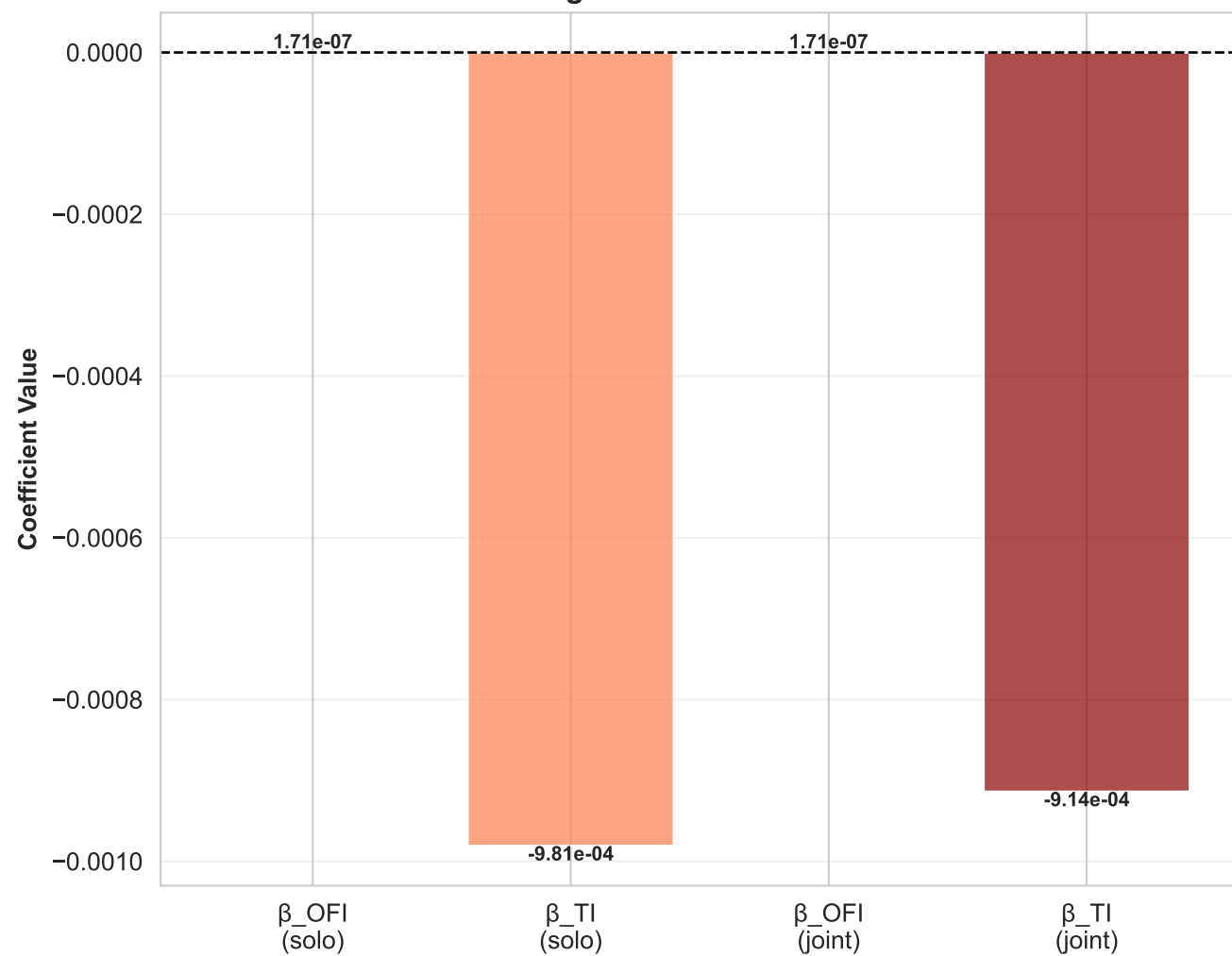Horse-Race Regression Results

Fed Market
Model Comparison: Price Prediction

NYC Market
Model Comparison: Price Prediction

Fed Market
Regression Coefficients

NYC Market
Regression Coefficients