Test Categories and Descriptions

* Database(s) with different types of data. Store so only some data at a time needs to be pulled
* Stocks
  + Traditional Backtest
    - Daily data
    - Roll up into weekly, bi-weekly, monthly, yearly columns
    - Regular backtest should have labeled events in addition to the prices.
      * Store news headlines from each day in one mass column
      * Stock crash column
      * Interest rate announcement column
      * Repo market move column
      * Natural disaster column
      * Terror attack column
      * War column
      * Political effects column: elections, primaries, etc.
      * Housing market events
      * International treaties
      * Etc.
  + Modified Traditional
    - All of the price data of the traditional backtest, but perturbed by some combination of distributions
  + Brownian S&P 500 Forward Monte-Carlo
    - Assumes random movement of prices. Starts at current latest price and applies series of random movements from combination of distributions and binary events
      * Momentum distribution
      * Mega-black swan binary event
  + Synthetic S&P 500
    - Creates list of 550 stocks and simulates runs of all of them for 80 years using the Brownian forward Monte-Carlo for each and takes the top 500 to represent the index.