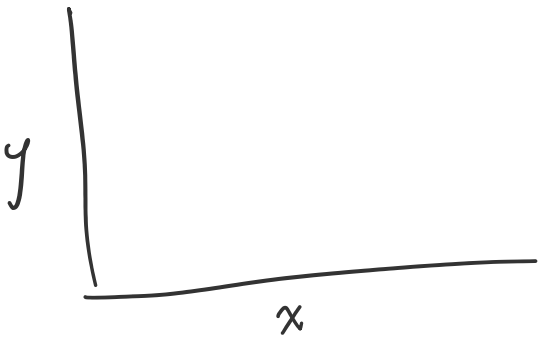
Multivariate sketch

Tuesday, July 30, 2024 11:02 AM



x = prev - theta
y = curr theta

Params:

A1
A2
CHG
Max (A2)
Min(A1)
Buy_level
Sell Level

update each param

engine (data, params, i)
↑ ij use short

	A1	A2	CHG	Max	Min	BL	SL
initial	7	6	same one 9			0.8	0.6

Sampling

- instead of random Monte Carlo sim use Markov chain
- need prob of current state

- need prob of [illegible]

* How many times will this combo of parameters produce avg(ror) greater than avg(index_ror)?

$$P(ror > ror\_index \mid \theta_n) = \frac{P(\theta_n \mid ror > ror\_index) \cdot P(ror > ror\_index)}{P(\theta_n)}$$