**Volatility Forecasting**

1. 可以使用的指标：stock indexes, stocks, exchange rates, and interest rates from both developed and emerging financial markets
2. 一般使用的预测期限：The forecast horizon ranged from one hour to one year (with a few exceptions that extended the forecast horizon to 30 months and to five years).
3. 使用的模型：historical volatility, generalized autoregressive conditional heteroscedasticity, and stochastic volatility.
4. accessible dataset：

**Stock trend forecasting**

（1）可以使用的指标：PE ratio, PX volume, PX ebitda, current enterprise value, 2-day

net price change, 10-day volatility, 50-day moving average, 10-day moving average, quick ratio, alpha overridable, alpha for beta pm, beta raw overridable, risk premium, IS EPS, and corresponding S&P 500 index ，**closing prices，trading volume**

1. 预测期限：weekly，9 weeks，yearly
2. 使用的模型：
3. dataset：Bloomberg Data Terminal ，daily

**Index Tracing**

1. 可以使用的指标:portfolio variance, beta，mean return
2. 模型：least-squares framework with (tracking) errors computed using a sample of historical data， two new mean–variance EIT models
3. dataset：