You can load the data to our code in 2 ways:

1. Run the code as is by loading spy\_vix.csv which will automatically split the data to train with data <= 2021, validate with data in 2021, and test with data in 2022.
2. The second method is to load the .pkl file with read\_pickle
   1. Training\_data\_before\_2021.pkl
   2. Validation\_data\_2021.pkl
   3. Testing\_data\_2022.pkl