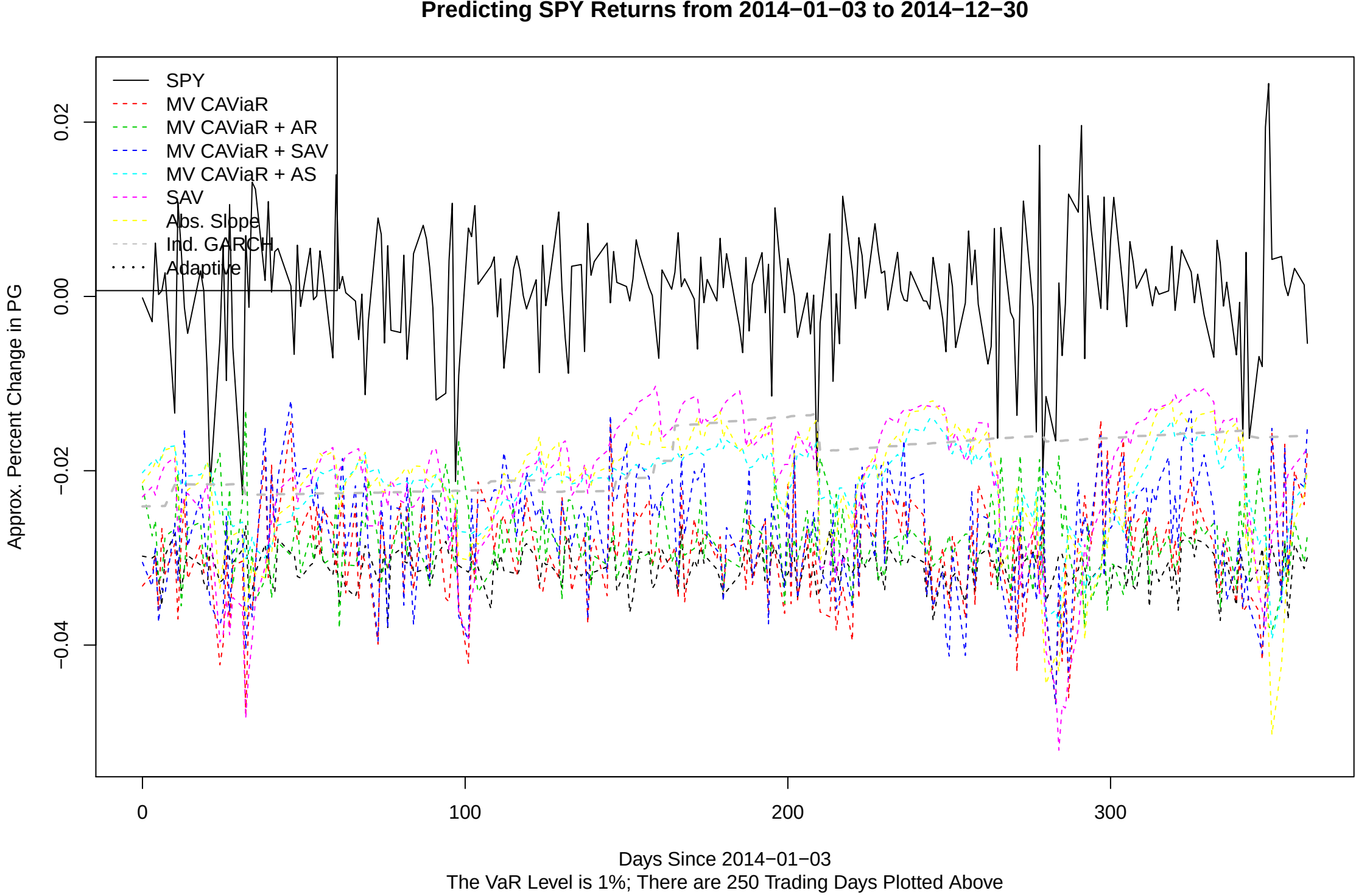
Predicting SPY Returns from 2014−01−03 to 2014−12−30
SPY
MV CAViaR
MV CAViaR + AR
MV CAViaR + SAV
MV CAViaR + AS
SAV
Abs. Slope
Ind. GARCH
Adaptive
Approx. Percent Change in PG
0.02
0.00
−0.02
−0.04
0
100
200
300
Days Since 2014−01−03
The VaR Level is 1%; There are 250 Trading Days Plotted Above