**Forecasting Report Ideas**

Use Oil Explorer ETF and 6-months treasury bill dataset. Based on volatility, we build dynamic strategy (high volatility: holding treasury bill; low volatility: holding ETF). Compare the strategy with two naïve strategies: holding ETF or holding treasury bill.

1. Zhangsiqi & Yudanyao &Lin Yuwei
2. test for seasonality: ACF and PACF, and DE seasonalize
3. choose different seasonal models: Filter, Dummy and seasonal ARMA
4. choose different models capture trend: ARMA with time trend, test for unit root, if yes, use ARIMA
5. Compare based on MSE in validation set, choose best model.
6. Luochuyan & Zhouyiyao & Xuhang & Duchengxi
7. Examine volatility, persistent? ACF.
8. Use different model to estimated volatility (GARCH, )
9. Compare estimated volatility to threshold to determine high/low volatility period.
10. Build dynamic strategy
11. Compare with naïve strategies