Quantivity

Uncommon Returns through Quantitative and Algorithmic Trading

Home   About

Multi-Asset Market Regimes

NOVEMBER 9, 2012

An astute reader suggested reproducing the results from a recent article on regime analysis by Kritzman *et al.*, **Regime Shifts: Implications for Dynamic Strategies** in FAJ (May / June 2012). This is a fun exercise to be conducted over a series of posts, as doing so illustrates several important economic principles and some elegant mathematics.

This post begins by identifying *macroeconomic market regimes arising from multi-asset*
economic activity

type and press enter

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How to Learn Algorithmic Trading: Part 3

Why Minimize Negative Log Likelihood?

How to Learn Algorithmic Trading: Part 2

Inspect

Console   **HTML**   CSS   Script   DOM

```
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<div id="wrapper">
    <div id="header" class="clear">
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            <a href="http://quantivity.wordpress.com">
        </div>
        <div id="description"></div>
        <div id="nav"></div>
    </div>
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            standard hentry category-uncategorized">
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                <h1>Multi-Asset Market Regimes</h1>
                <div id="single-date" class="date">November 9, 2012</div>
            </div>
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Style   Computed   DOM

This element has no style rules.

The results here may be inaccurate because some stylesheets could not be loaded due to access restrictions. more...