Errata

Paper I

Section 2.1, last sentence: …for users to…
Section 4.5, 4^{th} paragraph: …and have a time overlap of the same size as the window.
Section 5.4, last but one paragraph: ..heavy-tailed distribution (right-skewed)….but are left skewed, mostly…
Ref 11 and 16 are duplicates

Paper II

Section 1, last bullet: …probability of the price being less than…

Paper III

Section 4.2, last equation 9-p should be 9(1-p)

Paper V

Section 1, last but one paragraph, second bullet: we formulate and implement a Monte Carlo bootstrap approach to allow statistically significant claims to be made about predictor model performance.
Section 3.1, second paragraph: lags 6, 8, 10, 14, 16 and 27.