

# TO-DO

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## 1 Literature

- Kothari, S. P., and J. B. Warner. 2007. Econometrics of Event Studies. In B. E. Eckbo (ed.), Handbooks of Corporate Finance: Empirical Corporate Finance, Chapter 1. Amsterdam: Elsevier/North-Holland.
- Journal of Financial and Quantitative Analysis (JFQA)
- Fama, E. F., and K. R. French. 2006. Profitability, Investment and Average Returns. Journal of Financial Economics 82: 491-518. (page 496)

## 2 COMPUSTAT

### 1. Screening Variables

- (a) What consolidation level? - Consolidated
- (b) What industry? No financial services (FS)
- (c) What data format? - Standardized
- (d) Population source? - Domestic
- (e) Currency? - USD
- (f) Company Status? - Active & Inactive

### 2. Variables

- (a) Identifying Information
  - Company name
  - CIK number
- (b) Identifying Information cont.
  - GIC variables - GIC sectors etc.
  - NAICS - in addition to GIC?
  - SIC - in addition to GIC?

(c) Company Descriptor

- Acquisition method? - ACQMETH filter by takeover?
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(d) Balance Sheet Items

- Current Assets total (ACT)
- Total Assets (AT)
- Account receivables total (ARTFS)
- Cash (CH)
- Liabilities total (LT)
- Long term debt total (DLTT)

3. asdasd

### 3 Financial Strength

- Control variables - implementation?
- Measurements (variables) for the financial condition
  - industry multiples
  - Balance sheet ratios
  - ROE, ROA, accruals
  - Fundamental analysis
  - Working capital adequacy
  - Asset performance
  - Capitalization structure
- Evaluation of the financial strength
  - Interpretation of the variables
  - Group investors based on the properties
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