

# Meeting Minutes

PWC ILab Teams Meeting on 08.03.2024, 11:30am

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Agenda: Code Adjustments  
Participants: PWC: Christian Koellich, Florian Moemken,  
WU: Florian Pauer, Lukas Handler,  
Students: Arina Suhodolova, Sophie Grill, Alexei Volodin,  
Dinara Zainullina, Sebastian Herzog  
Last Meeting: 12.02.24 at 11:00am  
Next Meeting: Online Teams Meeting on 21.02.24 at 11:30am

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## Presentation of code adjustments

*Team*

- Added Currency Indices
- Ran univariate regressions with previously significant variables for PC1 and PC2 on the whole time series
- Added multivariate regressions for PC1 and PC2
- Ran regression (without currency indices) for outliers on the whole time series data set. Outliers were computed as values of one standard deviation from the mean. With this threshold outliers were ¼ of the original data set.
- Added a graph that represents the outliers.
- Compared multivariate regression results of the whole data set and the outliers dataset
- Extracted loadings for significant variables and retrieved a significant dataset using principal components

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## Suggestions and Adjustments to be made

*Moemken*

- Show correlations for currency indices (code removes highly correlated data automatically)
- Add currency indices in new regressions
- Include plots of the original data set vs. the retrieved significant dataset
- Split whole time series into separate time series by outliers/events (Financial crisis etc.) to see what drives prices during these different periods. Different methods can be used to split the time series. One suggestion is to look at clusterings of outliers using different thresholds for deviations from the mean.
- Economic interpretation of results