Meeting Minutes

PWC ILab Teams Meeting on 22.04.2024, 14:00pm

Agenda: Close-to-final results and Story-telling interpretation

Participants: PWC: Christian Koellich, Florian Moemken,

WU: Florian Pauer, Lukas Handler,

Students: Arina Suhodolova, Sophie Grill, Alexei Volodin,

Dinara Zainullina, Sebastian Herzog

Last Meeting: 05.04.24 at 11:30am

Next Meeting: Online Teams Meeting on 03.05.24 at 11:00am

Presentation of code adjustments and improved visualizations

Team

- Presentation of synthetic indices based on regions and their rolling regression significance results;
- All the results were implemented in Shiny;
- Demonstration of economic interpretation on one time frame using significance results and loadings;

Suggestions and Adjustments to be made

Pauer

 try to plot t-statistic so that the results are not just binary but also shows the dynamics (maybe it adds more value for explaining the results)

Koellich

- add a legend to the significance regression result graphs saying 1 -significant, 0 - not significant;
- Include 1 slide summarising the key steps and why we did this project (significance of it) and how this now can be implemented in the future;

Handler

- add overview/summary what we have learnt and how can we use this in the future (similar point to what Christian Koellich)
- For the final ppt: what was asked of us, Initial steps, etc. so short overview and then we go into shiny and show all results there. Presentation should be around 30-40 min and then Q&A