

VIENNA UNIVERSITY OF ECONOMICS AND BUSINESS

MASTER THESIS DATA METHODOLOGY

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The Agony and the Ecstasy:  
Constructing a "Crash-Filtered" Equity Index  
using Machine Learning

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# Chapter 1

## Data Methodology

### 1.1 Constituent Universe

1. 1. Whole sample:
2. 2. Aggregation:
3. 3. Selected Attributes:
4. 4. Data Merging:
  - Filter by Type:
  - Filter by Stock Lifetime:

## **Chapter 2**

# **Research Question**