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## Top Priorities (Week 3: 07/29/2024 - 08/02/2024)

1. *Read draft for Redistricting paper and Kelly 2016*
2. *Locate and study characteristics of datasets for Redistribution paper*
3. *Replicate implied volatility table in paper*

*(deliverables in shared dropbox folder)*

## Projected Time Commitment

|  | Planned Time | Actual Time | **Notes** | |
| --- | --- | --- | --- | --- |
|  |  |  |
| 1. *Task 1* | 30% | 10 hours |  | * Understood the regressions and data analysis in Redistricting paper * Studied the method used by Kelly, 2016 to calculate implied volatility difference |
| 1. *Task 2* | 40% | 20 hours |  | * Compiled list of properties for all datasets used in paper, focused on 4 types of data files on OptionMetrics to determine most suitable dataset on implied volatility * Familisarised with D&B Establishment data * Compiled methods to link various identiifers: GVKEY, PERMNO, SECID between files |
| 1. *Task 3* | 30% | 10 hours |  | * Compared implied volatility measures across 3 files to previous IV values * Able to replicate the data with some discrepancy to be further studied |

## FYIs