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## Top Priorities (Week 5: 08/05/2024 - 08/09/2024)

1. *Optionmetrics dataset reconstruction*
2. *ReferenceUSA & Dun and Bradstreet dataset selection*
3. *Implied volatility method adaptation*

## Projected Time Commitment

|  | Planned Time | Actual Time | **Notes** | |
| --- | --- | --- | --- | --- |
|  |  |  |
| 1. *Task 1* | 40% | 20 hours |  | * comparison for all iv for 30 day call and put between the permno\_v13 and new dataset, results in Dropbox/Redistricting/Rebecca/data/working/ivtab\_optstd0023.dta * Linked optionmetrics with CRSP/Compustat Merged Database - Linking Table and Option Metrics CRSP Link * Created the master implied volatility datafile |
| 1. *Task 2* | 30% | 10 hours |  | * Proposed possible methods for extracting longitude latitude data from the sources, to be discussed * Checked linkage by LLM on company names to GVKEY to join the optionmetrics and COMPUSTAT datafiles * https://github.com/fhsj12138/GSB\_Notes/blob/3f9a0dfbe128588a83776719a1790fefd135471b/Boundaries/Location\_data.md |
| 1. *Task 3* | 30% | 10 hours |  | * Summarised the steps used in Kelly to calculate IVD, adapted it for IVD calculations in Redistricting paper and my understanding of figure 4 and table 3 in the paper * <https://github.com/fhsj12138/GSB_Notes/blob/3f9a0dfbe128588a83776719a1790fefd135471b/Boundaries/ivd_kelly.md> |

## FYIs