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## Top Priorities (Week 6: 08/12/2024 - 08/16/2024)

1. *Optionmetrics dataset reconstruction*
2. *Compustat data collection and cleaning*

## Projected Time Commitment

|  | Planned Time | Actual Time | **Notes** | |
| --- | --- | --- | --- | --- |
|  |  |  |
| 1. *Task 1* | 70% | 25 hours |  | * Explored different methods of merging gvkey with permno for highest match, both Compustat data and Link table, selected link table and optimized the matching rate * Cleaned and merged open interest and delta with the implied volatility dataset, generated table for replication * Data summary <https://www.dropbox.com/scl/fi/lhx1e8ww14lrr098f8qfk/Data_summary.pptx?rlkey=z0a5on8wntkzuogu7iytizgd0&dl=0> * Collected data for option\_price for a second version of replication |
| 1. *Task 2* | 30% | 10 hours |  | * Collected data from Compustat and completed basic data cleaning * Created documentation for the data structure and summary for data characteristics (to be finished by Monday) <https://docs.google.com/document/d/1CKmbiz1L2hYusq4GcCwk5gbTgHVq4vnp91UbuNusZ44/edit?usp=sharing> |

## FYIs