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## Top Priorities (Week 8: 08/26/2024 - 08/30/2024)

1. *Option\_standardised figure and regression replication*
2. *Option\_price dataset figure and regression replication*
3. *Kelly et al method’s pseudocode and code implementation*
4. *Yen server setup and data transfer*

## Projected Time Commitment

|  | Planned Time | Actual Time | **Notes** | |
| --- | --- | --- | --- | --- |
|  |  |  |
| 1. *Task 1* | 30% | 10 hours |  | * Using option\_standardised dataset, compared implied volatility figure and implied volatility difference regression from using multiple filters on raw data to further analyse dataset * Filters include on implied volatility, winsorisation, deltas, and open interest |
| 1. *Task 2* | 30% | 10 hours |  | * Cleaned and merged new dataset from Option\_price file with Sec, compustat, redistricting dates, permno-gvkey, permno-secid link files to construct dataset for IV analysis * Performed IV analysis on the subset of option\_price data, will upload code to Yen to run on server for the full Option\_price dataset |
| 1. *Task 3* | 30% | 15 hours |  | * Created pseudocode and code for Kelly et al’s IVD calculation method, applied on Option\_price data for regression analysis |
| 1. *Task 4* | 10% | 5 hours |  | * Setup Yen project space under Prof Vig * Moved large (70 GB) Option\_price datafiles from WRDS to folder with help of DARC team |

## FYIs