**Working with DataStream Data + Alternate Variables**

Github

* <https://github.com/gauts77/pandemic>
  + Can access all the raw data, do/R files and figures for the project here.

Graphs of Time Series:

* /figures/stock\_time\_series : contains time series graph for each stock index, from the start of the period (10/01/20) to the end (05/06/20). Y axis is closing price.
  + - Red highlighted area is between 06/03/20 and 13/03/20: the WHO pandemic announcement was on 11/03/20.

**Summary of the graphs:** <https://raw.githubusercontent.com/gauts77/pandemic/main/figures/stock_time_series/grouped_time_series.png>

A picture containing diagram

Description automatically generated

Analysis 2:

**Linear regression**

|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| dstr\_WHO | Coef. | | St.Err. | t-value | | p-value | [95% Conf | | Interval] | | Sig |
| GHSI\_Overall | .00044 | | .00152 | 0.29 | | .77247 | -.00273 | | .00362 | |  |
| Constant | -.15557 | | .09926 | -1.57 | | .13356 | -.36334 | | .05219 | |  |
|  | | | | | | | | | | | |
| Mean dependent var | | -0.12744 | | | SD dependent var | | | 0.05559 | |
| R-squared | | 0.00727 | | | Number of obs | | | 21.00000 | |
| F-test | | 0.08603 | | | Prob > F | | | 0.77247 | |
| Akaike crit. (AIC) | | -58.94835 | | | Bayesian crit. (BIC) | | | -56.85930 | |
| *\*\*\* p<.01, \*\* p<.05, \* p<.1* | | | | | | | | | | | |
|  | | | | | | | | | | | |

**Insignificant but positive effect. More what we’d expect (but coefficient is v insignificant).**