



# Term Project Proposal **Macroeconomy and Asset Behavior**

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**Research Question:**

**How do changes in monetary policy impact equity prices and volatility over time?**

# Datasets



## Yahoo Finance

**Source:** Kaggle

**Period:** 2018-2023

**Ex. Parameters:**

- ★ Open/Close
- ★ High/Low
- ★ Dividends
- ★ Stock Splits



## Macroeconomic Data

**Source:** FRED

**Period:** 1960-2024

**Ex. Parameters:**

- ★ Inflation (CPI)
- ★ Federal Funds Rate
- ★ Real Median Household Income

# Analysis Plan



## Clean & Explore Data

Identify patterns and trends



## Fit Predictive Model

Multi-linear  
regression/experimenting  
with different IVs



## Evaluate & Interpret Model

Analyze regression output  
and plots

# Potential Insights



## Shock Events

How are asset returns impacted by shock events (COVID-19; ChatGPT Release)?



## Market Behavior

How do different macro environments impact buyer preferences?



## Monetary Policy

How sensitive are asset returns/volatility to changes in interest rates?



## Stress and Stability

Do macro disruptions cause stocks to become more correlated  
→ unstable?

# Thank you!

## Questions?

### Data Sources:

Yahoo Finance:

<https://www.kaggle.com/datasets/iveeaten3223times/massive-yahoo-finance-dataset>

FRED: <https://fredaccount.stlouisfed.org/dashboard/141783>



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