



Term Project Proposal

Macroeconomy and Asset Behavior

Isabel Bateman
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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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