**EDA for EU.ipynb –**

* Exploratory Data Analysis for European market returns and reprisk ratings

**EDA for US.ipynb –**

* Exploratory Data Analysis for US market returns and reprisk ratings

**factor\_creation\_euro\_final.ipynb –**

* Creating EGMB factor on monthly basis for European market for data between year 2010 to year 2020
* Generates a CSV with EGMB factors

**factor\_creation\_US\_final.ipynb –**

* Creating EGMB factor on monthly basis for US market for data between year 2010 to year 2020
* Generates a CSV with EGMB factors

**first\_pass\_regression\_ME\_Profit.ipynb –**

* Implementing first pass OLS regression for all the 6 portfolios in US market
* Uses a merged CSV containing Ken French data for 6 portfolios and the EGMB factor CSV created by other script

**first\_pass\_regression\_ME\_Profit\_Euro.ipynb –**

* Implementing first pass OLS regression for all the 6 portfolios in European market
* Uses a merged CSV containing Ken French data for 6 portfolios and the EGMB factor CSV created by other script

**first\_pass\_regression\_small\_robust\_time\_series –**

* The small robust portfolio was further analyzed with 5 year rolling window cross sectional regressions starting from period 2010-2014 till 2016-2020
* Uses a merged CSV containing Ken French data for 6 portfolios and the EGMB factor CSV created by other script

**Master table US.ipynb –**

A Python Jupiter notebook that

* downloads RepRisk data on all ( ~4000) companies in US from 2007
* identifies a market ticker for most of them by ISIC number
* calculates monthly returns of these companies from Yahoo data.

**Master table EU.ipynb –**

Similar notebook as **master table US**, but for EU companies.