

Hello, class. My name is Juan Romero and I did my research project based on a multi-variable regression in R. My research project aims to examine the impact of COVID-19 across different sectors in the S&P 500. Overall, our OLS regression draws out a relationship between COVID-19 cases with share prices and other variables such as EPS, Volume, CPI, Unemployment Rate, and VIX. Our results provide evidence of a positive relationship between COVID-19 cases and stock prices for the Technology, Consumer Staples, Industrials, and Healthcare sectors. However, our regression results show that COVID-19 cases were only significant for the Technology and Healthcare sectors at .01 and .05 significance levels, respectively.

I believe my project is important because the literature on the topic at hand is very limited. Since COVID-19 is a growing and ongoing body of literature, my work can contribute to the lack of literature that surrounds the field.