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***Prof. Michail Stamatakis***

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| **Date: 13.11.18** | **Last meeting’s date: 05.11.18** |
| **Student names:**  Alexander Hedberg, Shervin Sharifi Rad | **Degree: MEng** |
| **Secondary academic supervisor:**  N/A | **PhD student/Researcher supervisor:**  Prof. Michail Stamatakis |
| **Project title:**  *Stochastic Modelling* | |
| **Summary of last meeting (as stated in email immediately following that meeting):**   1. Presenting literature studies    1. The data seemed interesting    2. It is understandable that geopolitical activities play a role in some sectors and those sectors shall not be considered due to anomalies 2. Comparison of various forecasting models such as AR, MA, etc    1. To begin with, a simple MA model    2. At later stages, AR or ARIMA models can be created and compared to the current model and discussion to be carried out   **Supervisor’s actions following last meeting:**   1. N/A | |
| **Main achievements since last meeting:**   * 1. Datasets chosen and downloaded      1. Validity and reliability has been discussed and researched   2. Correlations between the datasets are currently being justified | |
| **Work planned for the coming period:**   1. Visualise the moving average and the economic index 2. Plot multiple moving averages and investigate the smoothness | |
| **Items for discussion at this meeting:**   1. Moving average rolling windows    1. What is an acceptable rolling window    2. Should the MA be plotted for the google trends as well 2. Data    1. Anomalies and spikes in the data | |

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Supervisor signature:\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_