### UCL open logoLONDON’S GLOBAL UNIVERSITY

***Prof. Michail Stamatakis***

|  |  |
| --- | --- |
| **Date: 04.12.18** | **Last meeting’s date: 26.11.18** |
| **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. The error between the raw index and the moving average is constantly above 0    1. Should the data be stationarized and AR to be used 2. Moving average rolling windows    1. Multiple windows should be plotted and compared    2. AR model would make the error term to go to zero since the data will be stationary; thus, eliminating some of the process. If done, it should be hand in hand with the MA model   **Supervisor’s actions following last meeting:**   1. N/A | |
| **Main achievements since last meeting:**   1. The reasons behind the peaks in the data were researched and causes were Quantitive easing and the financial crisis of 07 2. Moving averages with varying rolling windows were plotted | |
| **Work planned for the coming period:**   1. Plot autocorrelation function for that single index 2. Compare lag times between different moving averages | |
| **Items for discussion at this meeting:**   1. When calculating the autocorrelation function, does using 177 data points result in viable accuracy 2. The mean of the autocorrelation function was adjusted but was still higher that 0: | |

Student signature:\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ Student signature:\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_

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