README

This python file inputs ESG data{year}.csv and daily return {year}.csv.

Calculates pearson and spearman correlation for each sector with sector mean ESG score, sector standard deviation of daily return %. For years, 2020 to 2023 individually.

Outputs results in to ‘Spearman's correlation coefficient Industry to ESG Risk Score{y}.csv’

for each year.   
  
This output is then used to create heatmaps with p-vals.