

Supervisor Meeting Minutes 05

Date/Time 16th March 2018, 4-5pm

Venue SIS building Meeting Room 4.3

Team Attendees Kevin Chong, Lim Yan Ling, Tee Yu Xuan

Supervisor Prof Kam

Agenda:

1. Feedback and project moving forward
2. Queries on B-Band

S/N	Note/Task	Actor	Follow-up Action
1.	<p>Prof Kam's comments:</p> <ul style="list-style-type: none"> • Sandbox has no data. One of the R code is not working • Need to have proper data to show • Have to show data on what you are using. • Go to Bloomberg terminal and use the lib and extract the data • Can easily can get whole year data. Put a timestamp until 31st Dec last year. Need to have 2 years data. For min just 1 year data. • 1 person look at short data(mins), 1 person look at daily data and 1 person look at weekly data • Mins data take 3 months data • Daily data take a year • Weekly data take 2 years • Use GNP pro or R. Can stick with R way of doing things • Show R lib u are using, explain and analyse properly. • Our group ran Arima but no proper explanation on how we analysed seasonality and trend. AR and MA there are various way to configurate. What should I do to decide. Understand the basic principle of how I should go ahead and calibrate the model. Go deep into this • Forecast: 31stDec. Want to use one month. First Jan as a whole up data as accuracy assessment. The fit assessment is not enough for any forecasting. • Need to study the patterns carefully. Do one day or weekly. Short term no seasonal. Look at 	All	Spilt data among everyone to analyse.

	<p>specific short-term trend. Explore other model way beyond Arima for short term forecasting</p> <ul style="list-style-type: none"> • Analysing time series is different from time forecasting. Have to be clear on that • R u doing time series forecasting or time series analysis? Both are different • Analyse time series pattern. Have to be specific. Exploratory is financial forecaster • Have a section <ul style="list-style-type: none"> ○ 1. talking about time series exploratory, ○ 2. codes, methods to explore time series, ○ 3. technical analysis on time series • Use R shiny if have time • Use R Markdown for report 		
2.	<ul style="list-style-type: none"> • Prof Kam showed us the R Markdown report sample and would share with us Hands-on Exercise handout in R-Markdown format • Yu Xuan asked if we can use B-Band. Prof said yes but we have to scope our work. Need to be clear on whether we are doing general forecasting or analysing the exchange rate • If have technical issues, write to Prof Kam and cc Meena • Update prof Kam on progress 		