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.	Prof Kam's comments: • 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. (Completed. Kevin did on Mins data, Yan Ling did on weekly data and Yu Xuan did on daily data)

	specific short-term trend. Explore other model way beyond Arima for short term forecasting • 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 ○ 1. talking about time series exploratory, ○ 2. codes, methods to explore time series, ○ 3. technical analysis on time series • Do R shiny if time permits • Use R Markdown for report	All	R Markdown (completed)

2.	• 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 Prof Meena • Update prof Kam on progress	Yu Xuan	Update Prof Kam on progress by week 11 (completed)