

Files:

Code instruction.txt
Code 1 - Part 1 and Part 2, Python.txt
Code 2, R.txt

Code Included:

Code 1 part 1, Python, (Line 1 to 1505)
Code 1 part 2, Python, (Line 1517 to 1988)
Code 2, R

Info:

Code 1 has two parts since the code 2 has to be run between the two parts.
The code will output .csv and .xlsx files.
The excel files are the tables in the thesis.
The Codes takes a couple of minutes to run.
Code 1 part 2 need access to the variables of code 1 part 1.

Instruction for running:

1. Run all code in the same directory
2. Have Refinitiv Workspace open on your computer.
3. In Code 1 Part 1, copy in your "eikon app key". {ek.set_app_key('-YOUR EIKON APP KEY-')}, (Line 21)
4. Run code 1 part 1 in Python until the end of part 1. (Line 1 to 1505)
5. Run code 2 in R until the end.
6. Run code 1 part 2 in Python until the end of part 2. (Line 1517 to 1988)

Requirements:

Refinitiv Workspace, with Eikon licence

Required packages in Python:

pandas 1.4.3
NumPy 1.23.0
Matplotlib 3.5.1
linearmodels 4.27
eikon 1.1.15

Required libraries in R:

tidyverse 1.3.1
GRS.test 1.1