

2017-01-13 Meeting notes

Date

13 Jan 2017

Attendees

- [Elisa Kendall](#)
- [David Saul](#)
- [Pete Rivett](#)
- [Lucy Opsitnik](#)
- [Anthony B. Coates](#)

Agenda

- 1) Use Case reminder.
- 2) Where we are on our road map.
- 3) Open Action Items
- 4) JIRA Issues Review

<https://jira.edmcouncil.org/browse/IND/?selectedTab=com.atlassian.jira.jira-projects-plugin:issues-panel>

- 5) Todays content discussion.

UML

Spreadsheet

Protégé

- 6) For next week.

Proceedings



FIBO Indicators...g 20171213.pptx

Slides for today's meeting are available here -

Decisions

1. Discussion of volatility – is related to how data can change over time, what we need to look at is having two structures, one structure to talk about volatility and the rate at which things change and another to talk about prices and how those change, AND we need to be able to represent intraday change which the current model precludes
2. VIX - Chicago board options exchange for Nasdaq, S&P, DJIA, etc., CBOE web page has a list of these we need to review and be able to represent ...indices for stocks, exchanges, ETFs, currencies ... based on the price of future options on a basket of something, such as stocks ... price based on the prices of options that expire in 30 days for those stocks to create the volatility index ... measure of implied volatility, as opposed to backwards looking volatility ... forward looking should be modeled with DER/options, whereas backwards looking would be in IND, but the model needs to accommodate it.
3. Lucy will verify whether we should make Canadian Producer Price Index a child of Output Producer Price Index
4. Lucy will review her comment on households and see if we need a note indicating the context for the definition, i.e. for use in specifying various surveys.
5. Reminder that there will be no IND call next week. Several FCT members have conflicts on Friday, 1/20.

Action items

