

alert relevance weighted sentiment score

setting threshold to be 0.5 and examine alert and return relationship

count 15726.000000

mean 0.002275

std 0.057601

min -0.378506

25% -0.025074

50% 0.001697

75% 0.027972

max 0.398418

Name: returnsOpenNextMktres10, dtype: float64

return_statistics count 47494.000000

mean 0.000051

std 0.049236

min -0.387394

25% -0.015715

50% -0.000000

75% 0.015363

max 0.392161

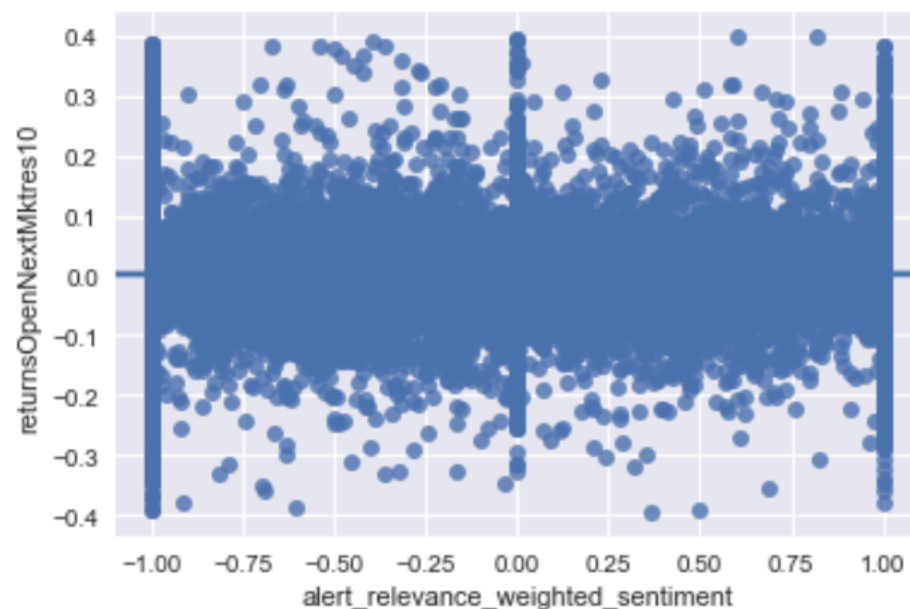
dtype: float64

total return 2.4354812183175696

daily sharpe ratio: 0.027334850166491474

annualized sharp ratio: 0.5222315791609664

annual sum: 0.03731196711102415



article relevance weighted sentiment score

```
setting threshold to be 0.5 and examine article and return relationship
count      15425.000000
mean        0.002836
std         0.057004
min         -0.371505
25%         -0.023941
50%         0.002302
75%         0.028637
max         0.398418
Name: returnsOpenNextMktres10, dtype: float64
return_statistics count      47494.000000
mean        0.000291
std         0.044569
min         -0.386911
25%         -0.012415
50%         0.000000
75%         0.013009
max         0.390215
dtype: float64
total return 13.814427312983883
daily sharpe ratio: 0.08883952642949565
annualized sharp ratio: 1.6972767692746005
annual sum: 0.09959094907330868
```

