

```
import numpy as np
import pandas as pd
import seaborn as sns
import glob
import os
from datetime import datetime
import matplotlib.pyplot as plt
import re
```

```
# read files to pandas frame
list_of_files = []
```

[illegible]

```
# Concatenate all content of files into one DataFrames
concatenate_dataframe = pd.concat(list_of_files,
                                   ignore_index=True,
                                   axis=0,
                                   )
```

```
new_df_price = concatenate_dataframe[['return_one_hot_encoded',  
                                     'flair_sentiment_header_score',  
                                     'flair_sentiment_content_score',  
                                     'compound_vader_header',  
                                     'compound_vader_articel_content',  
                                     'polarity_textblob_sentiment_header',  
                                     'polarity_textblob_sentiment_content']]
```

```
print(new_df_price)
corr_price = new_df_price.corr()
corr_price.fillna(0)
print(corr_price)
corr_price.to_excel(r'C:\Users\victo\Master_Thesis\correlation\audi\daily\correlation\audi_correlation_price_with_semantics.xlsx')
```

```
new_df_volume = concatenate_dataframe[['volume_one_hot_encoded',  
                                     'flair_sentiment_header_score',  
                                     'flair_sentiment_content_score',  
                                     'compound_vader_header',  
                                     'compound_vader_article_content',  
                                     'polarity_textblob_sentiment_header',  
                                     'polarity_textblob_sentiment_content']]
```

[illegible]

```
'compound_vader_articel_content',  
'polarity_textblob_sentiment_header',  
'polarity_textblob_sentiment_content']]).fillna(0)
```

```
print(new_df_volume)  
corr_volume = new_df_volume.corr()  
corr_volume.fillna(0)  
print(corr_volume)  
corr_volume.to_excel(r'C:\Users\victo\Master_Thesis\correlation\audi\daily\correlation\audi_correlation_volume_with_semantics.xlsx')
```