Backward looking reference period of length 1 | mix = 0.8 1.00 -0.75 -0.50 -0.25 -0.00 -2_order_will_restaurant_allow_ 3_economy_billion_stock_ecor 4_trump_fauci_president_say_ 1.00 -0.75 -0.50 -0.25 -0.00 -5_case_state_death_report_hc 7_test_positive_case_patient_c 8_school_student_variant_clas 6_flight_airline_passenger_airp 1.00 Cosine Similarity 0.50 - 0.00 10_player_game_league_test_ 11_case_death_total_report_n 12_study_researcher_sympton 1.00 0.75 0.50 -0.25 -0.00 -14_travel_will_country_italy_re 15_vaccine_trial_drug_fda_aut 16_school_student_city_york_l _cruise_passenger_pri 1.00 -0.75 -0.50 -0.25 -0.00 -7_uk_minister_prime_johnsor 2020-07 2021-01 2021-07

Backward looking reference period of length 2 | mix = 0.8 1.00 -0.75 -0.50 -0.25 -0.00 -_vaccine_case_dos_china_cc 2_order_will_restaurant_allow_ 3_economy_billion_stock_ecor 4_trump_fauci_president_say_ 1.00 -0.75 -0.50 -0.25 -0.00 -6_flight_airline_passenger_airp 7_test_positive_case_patient_c 8_school_student_variant_clas 1.00 Cosine Similarity 0.50 - 0.50 - 0.00 - 0.00 -10_player_game_league_test_ 12_study_researcher_sympton 11_case_death_total_report_n 1.00 0.75 -0.50 -0.25 -0.00 -14_travel_will_country_italy_re 16_school_student_city_york_l 15_vaccine_trial_drug_fda_aut 3 ship _cruise_passenger_pri 1.00 0.75 -0.50 -0.25 -0.00 -17_uk_minister_prime_johnsor 2020-07 2021-01 2021-07

Backward looking reference period of length $3 \mid mix = 0.8$ 1.00 -0.75 -0.50 -0.25 -0.00 -2_order_will_restaurant_allow_ 3_economy_billion_stock_ecor 4_trump_fauci_president_say_ 1.00 -0.75 -0.50 -0.25 -0.00 -5_case_state_death_report_hc 7_test_positive_case_patient_c 6_flight_airline_passenger_airr 8_school_student_variant_clas 1.00 Cosine Similarity 0.20 - 0.20 - 0.20 - 0.00 -11_case_death_total_report_n 10_player_game_league_test_ 12_study_researcher_sympton 1.00 0.75 -0.50 -0.25 -0.00 -14_travel_will_country_italy_re 16_school_student_city_york_l 3_ship_cruise_passenger_pri 15_vaccine_trial_drug_fda_aut 1.00 -0.75 -0.50 -0.25 -0.00 -17_uk_minister_prime_johnsor 2020-07 2021-01 2021-07

Backward looking reference period of length 4 | mix = 0.8 1.00 -0.75 -0.50 -0.25 -0.00 vaccine_case_dos_china_co 2_order_will_restaurant_allow_ 3_economy_billion_stock_ecor 4_trump_fauci_president_say_ 1.00 -0.75 -0.50 -0.25 -0.00 -7_test_positive_case_patient_c 6_flight_airline_passenger_airr 8_school_student_variant_clas 1.00 Cosine Similarity 0.50 - 0.25 - 0.00 10_player_game_league_test_ 11_case_death_total_report_n 12_study_researcher_sympton 1.00 0.75 -0.50 -0.25 -0.00 -14_travel_will_country_italy_re 3_ship_cruise_passenger_pri 15_vaccine_trial_drug_fda_aut 16_school_student_city_york_l 1.00 -0.75 -0.50 -0.25 -0.00 -7_uk_minister_prime_johnsor 2020-07 2021-01 2021-07