

# 1 Instructions

## 1.1 Definitions

- Newspapers indexed by  $m \in \{1, 2, \dots, M\}$
- Time periods (quarters) indexed by  $t \in \{1, 2, \dots, T\}$
- Sectors indexed by  $n \in \{1, 2, \dots, N\}$
- Companies indexed by  $k \in \{1, 2, \dots, K\}$

Construct time series as follows

1. Construct  $(T \times M \times K)$  array  $A$  such that  $a_{t,m,k}$  is the number of time company  $k$  was mentioned in newspaper  $m$  in period  $t$ .
2. Define  $(T \times N)$  array  $B$  such  $b_{t,n} = \sum_{m=1}^M \sum_{k=1}^K a_{t,m,k} \times (C_{t,k} = \text{true}) \times (k \text{ is in sector } n)$
3. Plot times series (columns of  $B$ ) with sector labels.
4. Output  $B$  as excel spreadsheet.

Example constraints

- Is  $a_{t,m,k} > 0$  for at least 3 dimesnions of  $m$ ?
- Is  $a_{t,m,k} > 0$  for at m=1, 4, 7?
- Is  $a_{t,m,k} > c \in \mathbb{N}$  for at least 3 dimesnions of  $m$ ?