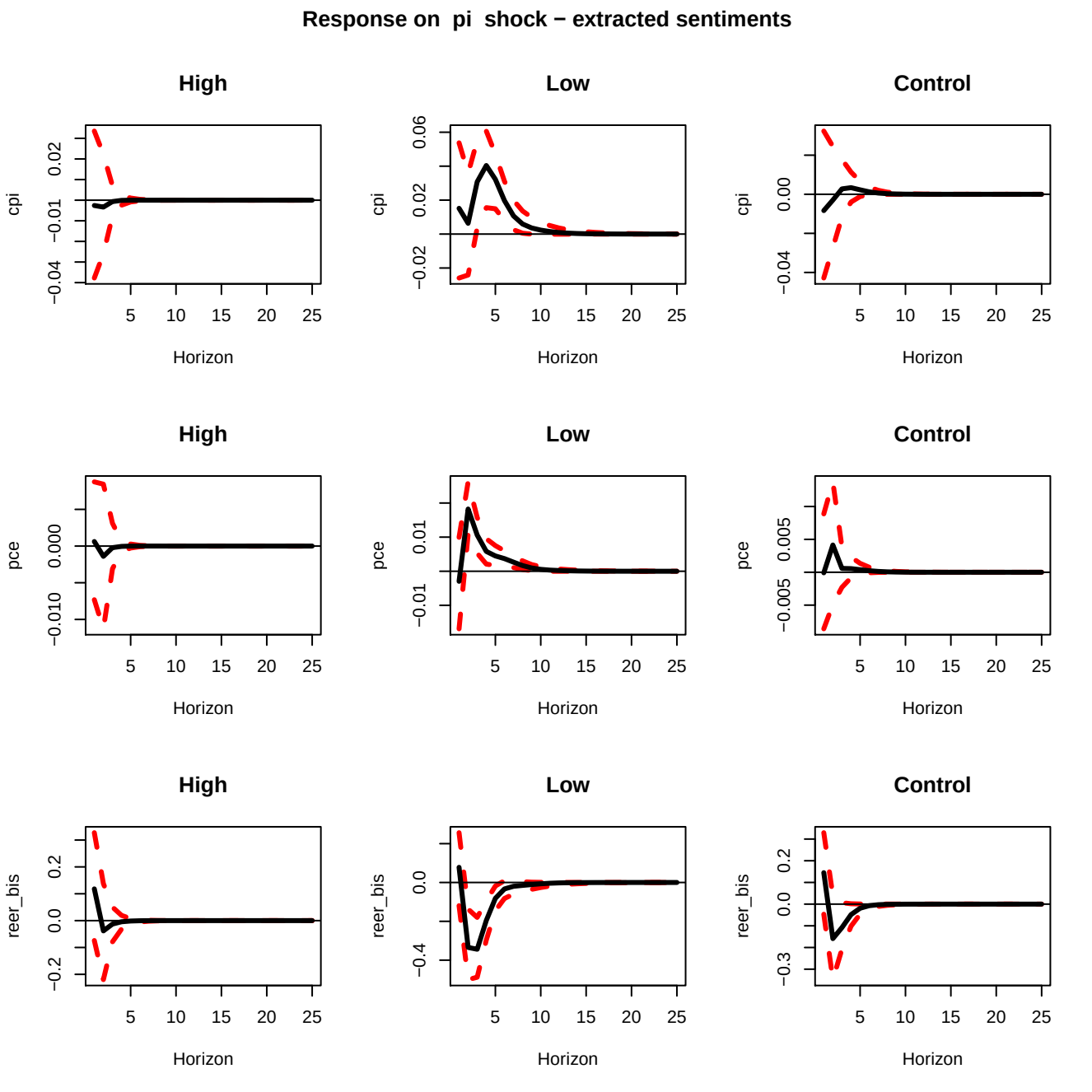
Response on pi shock − extracted sentiments
High
Low
Control
cpi
pce
reer_bis
Horizon
5
10
15
20
25
−0.04
−0.01
0.02
−0.02
0.06
0.00
−0.010
0.000
0.01
−0.005
0.005
−0.2
0.0
0.2
−0.4
−0.3