

# 6\_Appendices

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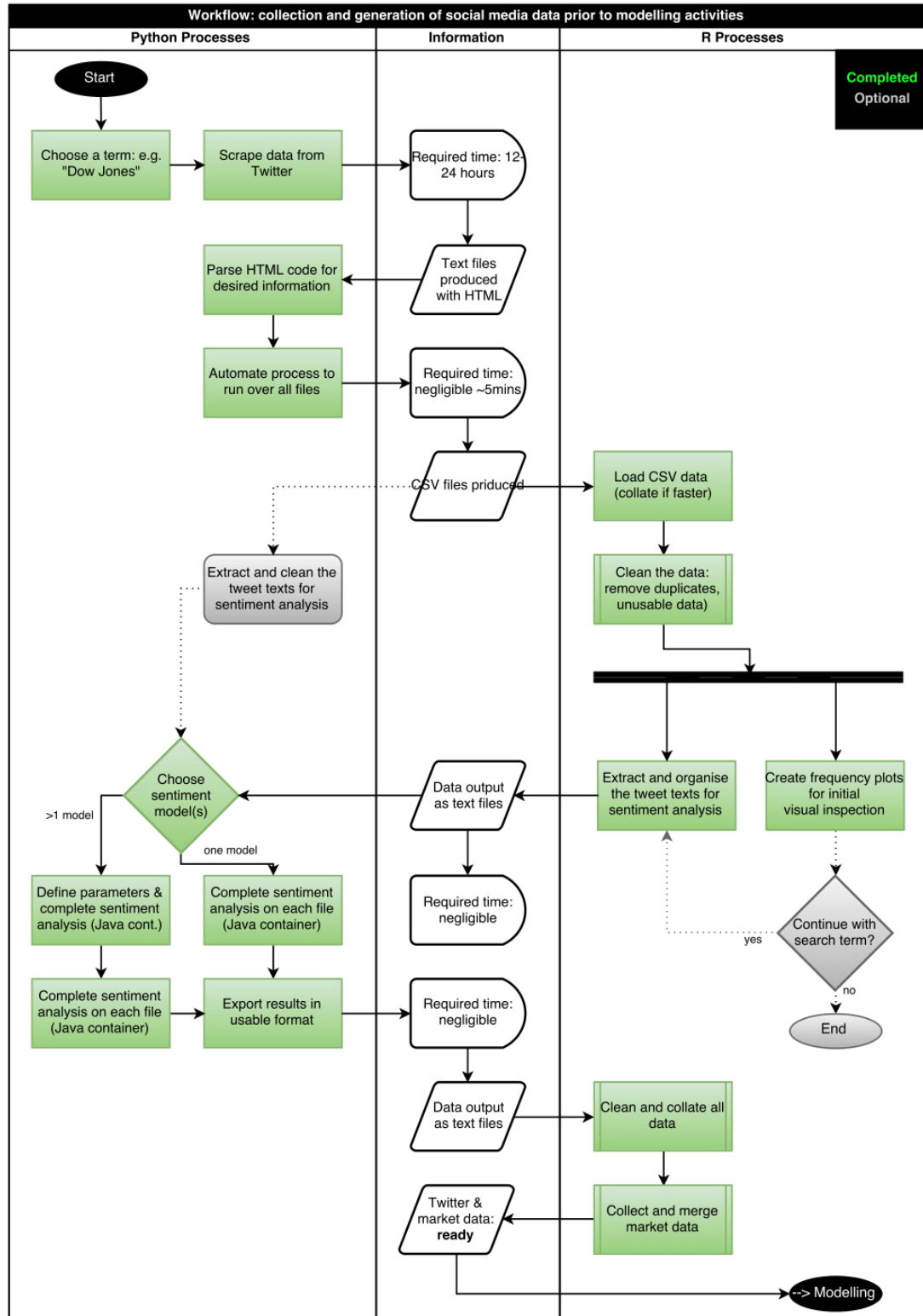
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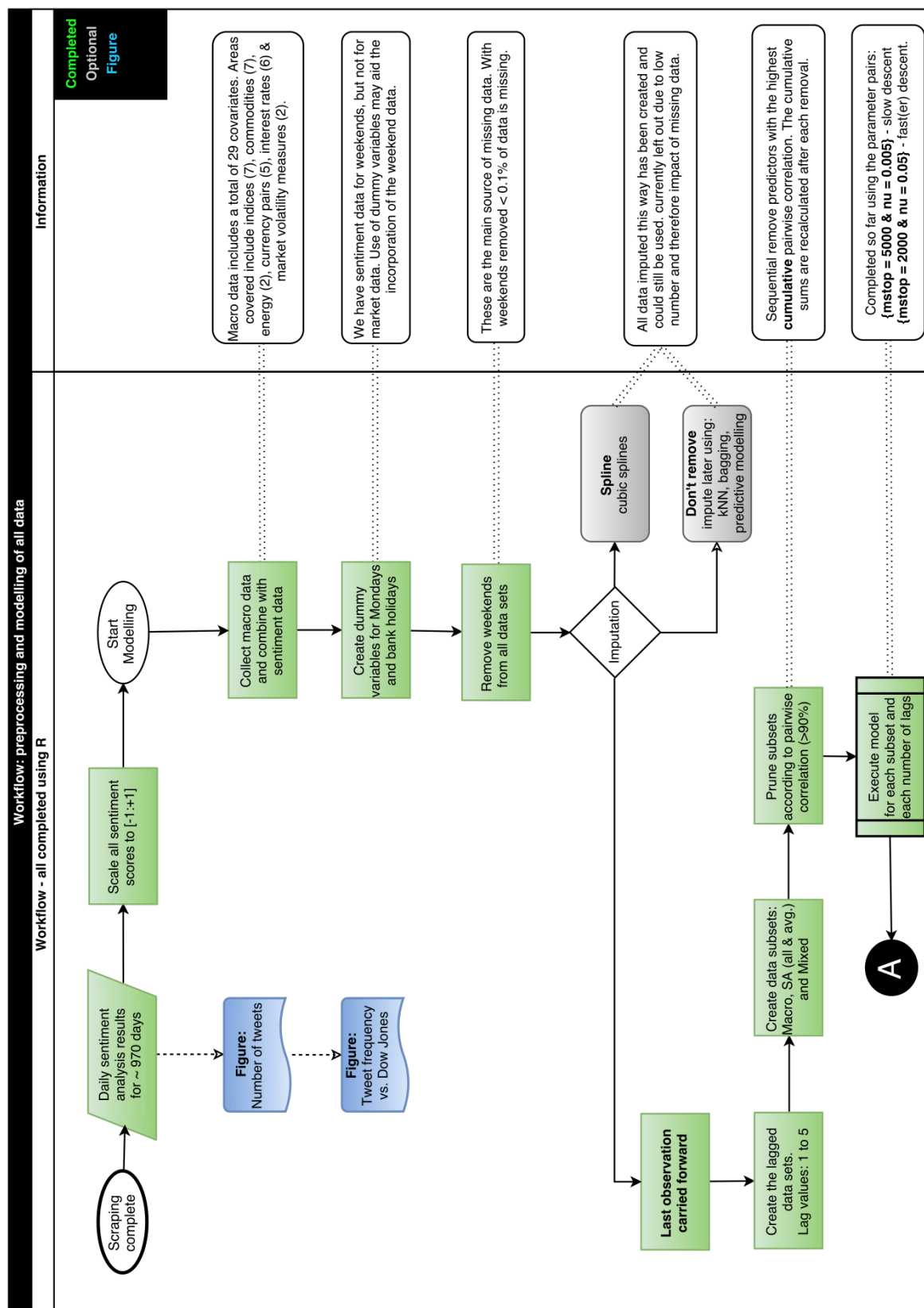
# 1 Appendices

## 1.1 Appendix 1 - Flowcharts

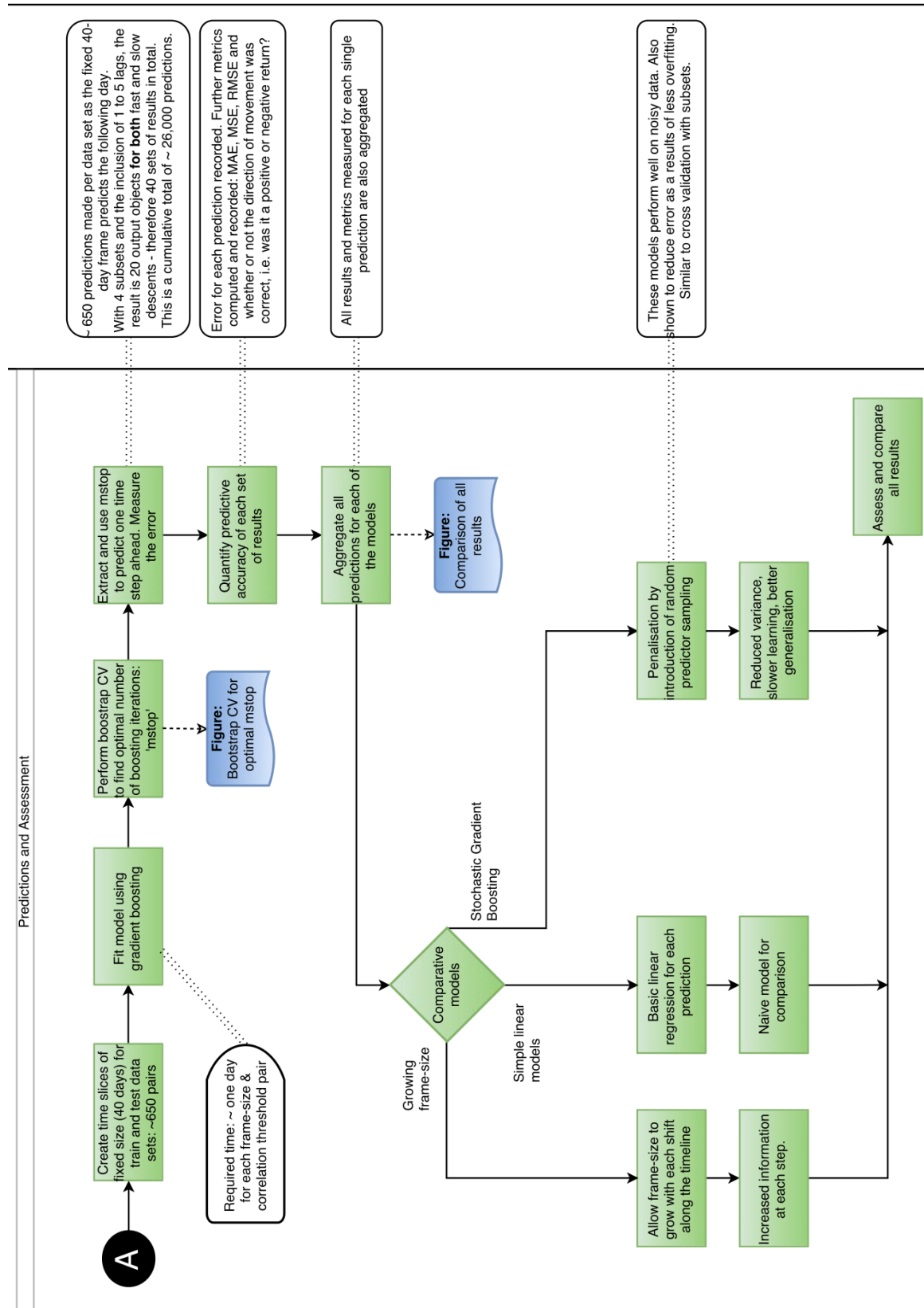
### 1.1.1 Flowchart 1 - Twitter mining



### 1.1.2 Flowchart 2.a - Data preparation



### 1.1.3 Flowchart 2.b - Modelling



## **1.2 Appendix 2 - Public holidays**

### **1.2.1 Remark: Nikkei 225**

An additional feature of the data sourced from Japan should be mentioned. The Nikkei 225 stock index data was used, which had a missing data point for the very first day of the timeline used, 14<sup>th</sup> January 2013. In order to perform the selected method of imputation - last observation carried forward (LOCF) - it was therefore necessary to source the data from the most closely preceding trading day, in order to impute Jan}

### **1.2.2 North America**

Table 1 summarises public holidays relevant to the timeline and so the data used in this study is presented. The public holidays listed give the dates, which were used as dummy variables in the modelling. The dummy variable took the value 1 for a public holiday and 0 for not a public holiday.

<b>Martin Luther King Day:</b>	Monday January 21 2013 Monday January 20 2014 Monday January 19 2015
<b>Presidents' Day:</b>	Monday February 18 2013 Monday February 17 2014 Monday February 16 2015
<b>Memorial Day:</b>	Monday May 27 2013 Monday May 26 2014 Monday May 25 2015
<b>Independence Day:</b>	Thursday July 4 2013 Friday July 4 2014 Friday July 3 2015
<b>Labor Day:</b>	Monday September 2 2013 Monday September 1 2014 Monday September 7 2015
<b>Columbus Day:</b>	Monday October 14 2013
<b>Veterans' Day:</b>	Monday November 11 2013 Tuesday November 11 2014
<b>Thanksgiving Day:</b>	Thursday November 28 2013 Thursday November 27 2014
<b>Christmas Day:</b>	Wednesday December 25 2013 Thursday December 25 2014
<b>New Year's Day:</b>	Wednesday January 1 2014 Thursday January 1 2015
<b>Columbus Day:</b>	Monday October 13 2014

Table 1: A summary of relevant public holidays in North America, included as a dummy variable for modelling.