**DEPARTMENT OF ECONOMICS**

UNIVERSITY OF STELLENBOSCH

Correlating Factors of U.S. Presidential Speeches with Stock Market Movements – a Deep Learning Approach

Appendix A

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Appendix A formally presented with intention of fulfilment of the requirements for completion of the MCom Economics Programme (full thesis only) at Stellenbosch University.

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# Appendix A: Data collection and feature extraction

## A.1. Speech (NLP) data at collection and cleaning intervals

Table A 1: Speech data after webscrape and cleaning

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Type | Name | Date | Title | Transcript | No Stops Transcript |
| elections-and-transitions/convention-speeches | /people/president/joseph-r-biden | 2020-08-20 22:48:00+00:00 | Address Accepting the Democratic Presidential Nomination in Wilmington, Delaware | ['good', 'evening', '.', 'ella', 'baker', 'a', 'giant', 'of', 'the', 'civil', 'rights', 'movement',…] | ['good', 'evening', '.', 'ella', 'baker', 'giant', 'civil', 'rights', 'movement',…] |
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