

Table 1 — Dataset Summary

ticker	date_range	trading_date	total_headlines	headline_captions	headline_coverage	main_sample_size	val_sample_size	test_sample_size	balance_pct	positive_tweets	negative_tweets	neutral_tweets	positive_sentiment
AAPL	2015-07-23 to 2023-07-23	2023-07-23	86	81	0.94	14.0	60	13	13	50.0	38.5	31.5	11.6
AMZN	2015-07-23 to 2023-07-23	2023-07-23	86	36	0.42	4.7	60	13	13	51.7	46.2	2.7	4.7
GOOGL	2015-07-23 to 2023-07-23	2023-07-23	86	36	0.42	4.7	60	13	13	56.7	53.8	3.5	3.5
MCD	2015-07-23 to 2023-07-23	2023-07-23	86	24	0.28	7.0	60	13	13	45.0	38.5	16.5	7.0
MAT	2015-07-23 to 2023-07-23	2023-07-23	86	62	0.72	9.3	60	13	13	51.7	30.8	18.5	8.1
NVDA	2015-07-23 to 2023-07-23	2023-07-23	86	36	0.42	2.3	60	13	13	51.7	38.5	2.3	2.3
TSLA	2015-07-23 to 2023-07-23	2023-07-23	86	50	0.58	12.8	60	13	13	55.0	38.5	16.5	11.6
T	2015-07-23 to 2023-07-23	2023-07-23	86	325	0.54	7.8	421	90	91	51.8	40.7	4.5	7.0