

# Table 1 — Dataset Summary

ticker	date_range	trading_days	total_headlines	headline_coverage	train_samples	val_samples	test_samples	class_balance	class_balance	positive_sentiment	
AA	2015-07-23 to 2021-07-23	86	81	0.94	14.0	60	13	13	50.0	38.5	11.6
AMZN	2015-07-23 to 2021-07-23	86	36	0.42	4.7	60	13	13	51.7	46.2	4.7
GOOGL	2015-07-23 to 2021-07-23	86	36	0.42	4.7	60	13	13	56.7	53.8	3.5
MSFT	2015-07-23 to 2021-07-23	86	24	0.28	7.0	60	13	13	45.0	38.5	7.0
MSFT	2015-07-23 to 2021-07-23	86	62	0.72	9.3	60	13	13	51.7	30.8	8.1
NY	2015-07-23 to 2021-07-23	86	36	0.42	2.3	60	13	13	51.7	38.5	2.3
TSLA	2015-07-23 to 2021-07-23	86	50	0.58	12.8	60	13	13	55.0	38.5	11.6
TSLA	2015-07-23 to 2021-07-23	86	325	0.54	7.8	421	90	91	51.8	40.7	7.0