# Sentiment Index Model Program Flowchart

Dataset – cal\_1\_zhi\_da.csv

Apply function – weekly\_change\_SVI

Dataset -Geopoltiks.csv

Apply function sentiment\_cals for sentiment calculations. Merge gpr\_downloaded\_data with output dataset

Dataset – gpr\_index\_zhi\_da.csv

gpr

Dataset – cal\_7\_zhi\_da.csv cal\_8\_zhi\_da.csv

Create t\_stat rank in the dataset and populate for t+5 months.

Dataset – cal\_6\_zhi\_da.csv

Apply function – expanding\_rolling\_regression

Dataset – cal\_5\_zhi\_da.csv

Merge snp\_500\_data\_vol.csv

Dataset – cal\_4\_zhi\_da.csv

Apply function normalize\_residual. Also select the SVI values to be kept

Dataset – cal\_residual\_zhi\_da

Apply function – regression\_dummies

Dataset – cal\_3\_zhi\_da.csv

Apply function: create\_dummies\_var

Dataset – cal\_2\_zhi\_da.csv

Apply function – winsorize\_data