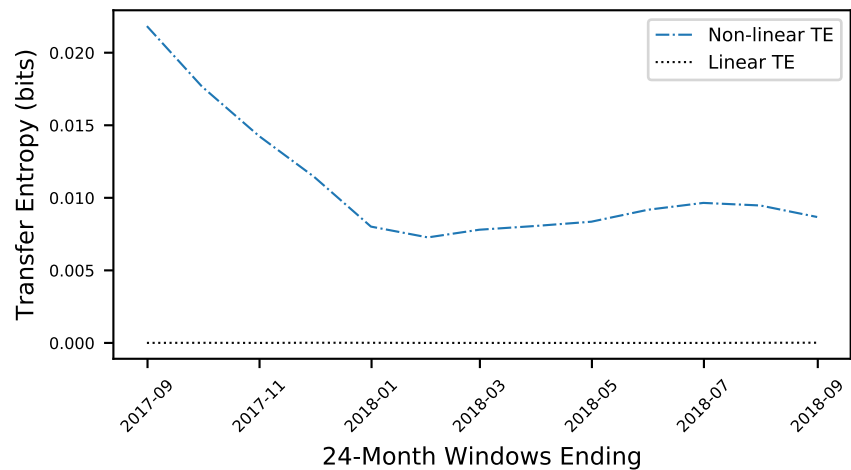
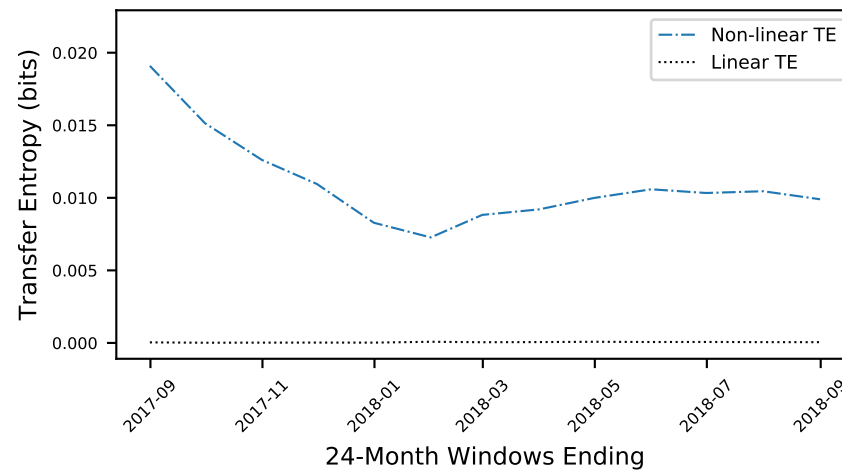


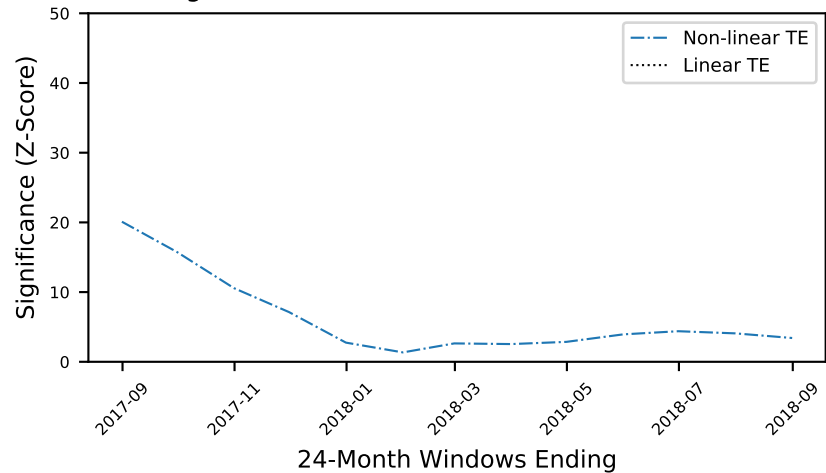
Transfer Entropy from *Sentiment*  $\rightarrow$  *Returns*



Transfer Entropy from *Returns*  $\rightarrow$  *Sentiment*



Significance of TE from *Sentiment*  $\rightarrow$  *Returns*



Significance of TE from *Returns*  $\rightarrow$  *Sentiment*

