1. Get data
   1. Download SP500 company metadata
   2. Download daily historical SP500 stock prices for last 5 years
   3. Download weekly google trends search volumes for SP500 companies for last 5 years
2. Normalization, lagging, leading data
   1. Convert daily stock price data to weekly
   2. Join stock price data to search volume data
   3. Normalize search volume, Adj closing price, volume data
   4. Lag and lead search volume data by 10 weeks
3. Create correlation matrix
   1. Calculate pairwise correlations between (lagged/leaded) search volume data and closing price / volume data for each company
   2. Plot distributions of pairwise correlations per number of weeks lagged / leaded
   3. Select significant correlations
   4. Build network of significant correlations