

Google Trends

- ▶ literature on information content of Google Trends
 - ▶ Da, Engelberg, and Gao (2011)
 - ▶ Drake, Roulstone, and Thornock (2012)
- ▶ great web interface, but no API
- ▶ easily scripted with Python (if you accept cookie)
 - ▶ batch queries
 - ▶ subregion queries (Nielsen DMA Code)
 - ▶ parse multipart .csv file
- ▶ script on Github at
https://github.com/richardcherron/Google_Trends

References

- Da, Zhi, Joseph Engelberg, and Pengjie Gao, 2011, In Search of Attention, *The Journal of Finance* 66, 1461–1499.
- Drake, Michael S., Darren T. Roulstone, and Jacob R. Thornock, 2012, Investor Information Demand: Evidence from Google Searches Around Earnings Announcements, *Journal of Accounting Research* 50, 1001–1040.