Financial Data PCA Analysis: PC1 vs PC2

Sample: 2024-01-03 → 2024-04-08 | n=140

PC1 (31.2% variance)

PC2 (25.4% variance)

sector
- Technology
- Communication Services
- Consumer Discretionary

return

volume

sentiment_score

n_headlines

volatility

Arrows show how original features load onto PC1 and PC2. Total variance explained: 56.7%.