Event study data for PLoS ONE paper by Ranco et al.

This document describes the format of the data used for the event study in the paper.

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Data Format

1. Twitter data

The Twitter sentiment data are available in separate CSV files for each company. As an example, for the Microsoft (MSFT), the data are contained in the file `twitter_data_MSFT.csv`. The columns of the CSV files are:

- Date
- Number of negative tweets
- Number of neutral tweets
- Number of positive tweets
- Total number of tweets

2. Financial data

The financial data are available in separate CSV files for each company. As an example, for the Microsoft (MSFT), the data are contained in the file `financial_data_MSFT.csv.`

Also, the data for the DJIA index are contained in the CSV file `financial_data_DJIA.csv.`

The columns of the CSV files are:

- Date
- High
- Close
- Open
- Low