

Table 2 Short-Term Regression Summary		
	Coefficient	P-value
sasdate	-1.040e-08	6.410e-02
CPIAUCSL	9.596e-02	1.012e-02
INDPRO	-5.419e-03	8.441e-03
S and P 500	-1.006e-03	1.669e-08
FEDFUNDS	-4.741e-01	8.541e-13
unemployment rate	8.547e-01	1.266e-64
base sentiment	-2.167e-02	6.089e-07
UNRATE-1	9.158e-02	3.746e-54
UNRATE-3	-3.521e-01	2.261e-38
UNRATE-6	2.568e-01	2.783e-23
FEDFUNDS-1	1.628e-01	3.746e-11
FEDFUNDS-3	2.918e-01	4.284e-08
FEDFUNDS-6	-1.193e-01	1.915e-04
FEDFUNDS-10	2.281e-01	1.395e-01
past rate	-2.186e-01	4.258e-11
categorical sentiment	-8.100e-02	4.651e-04
r2	0.9625	
MSE	0.1163	
RMSE	0.3410	