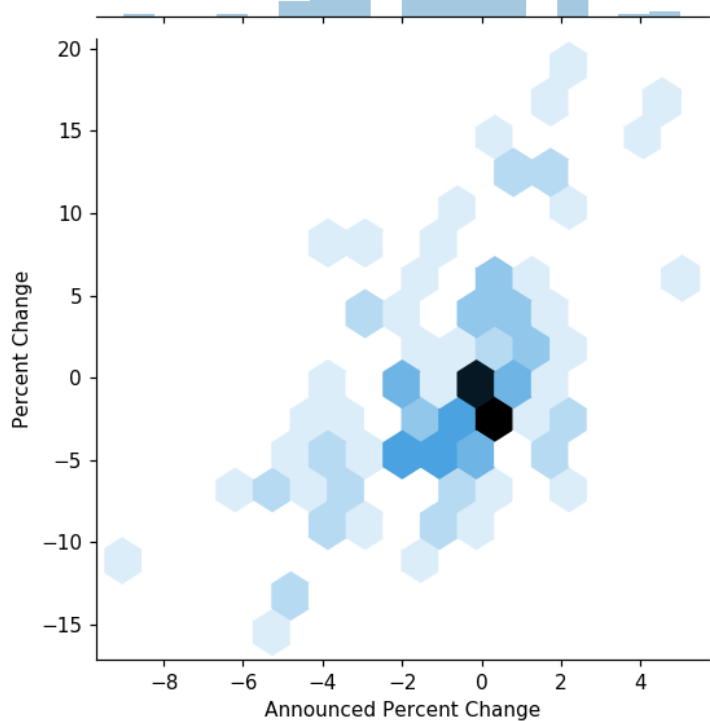


ElSentiMent

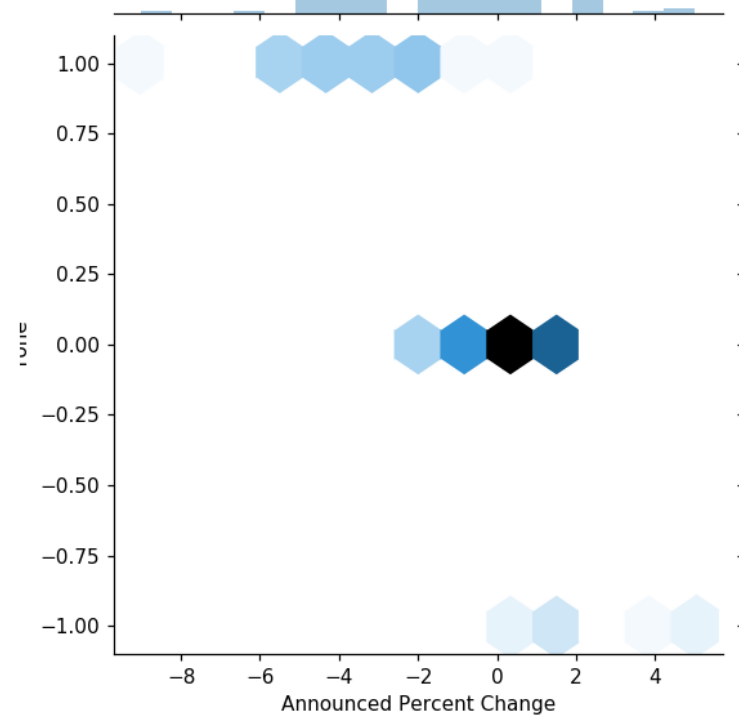
Exploring ways to increase portfolio
returns by quantifying market
sentiment surrounding releases of
economic indicators

Analysis of Unemployment Rate Announcements

How announced rates correlate to actual ones
pearsonr=0.5508634112452618 p=2.3374761418660424e-11

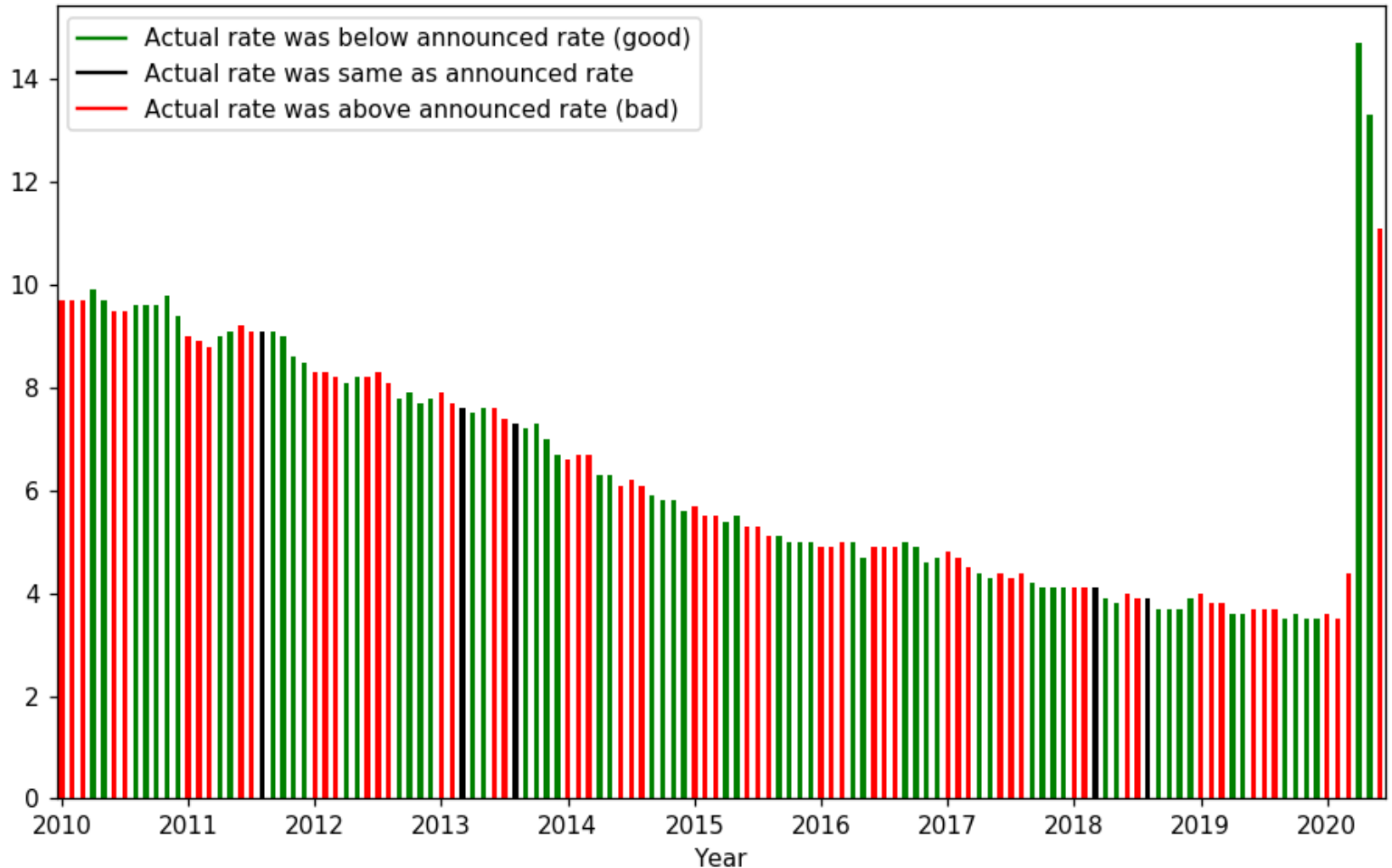


How announced rates correlate to tone of announcement
pearsonr=-0.7970038702309463 p=6.269245119258143e-29

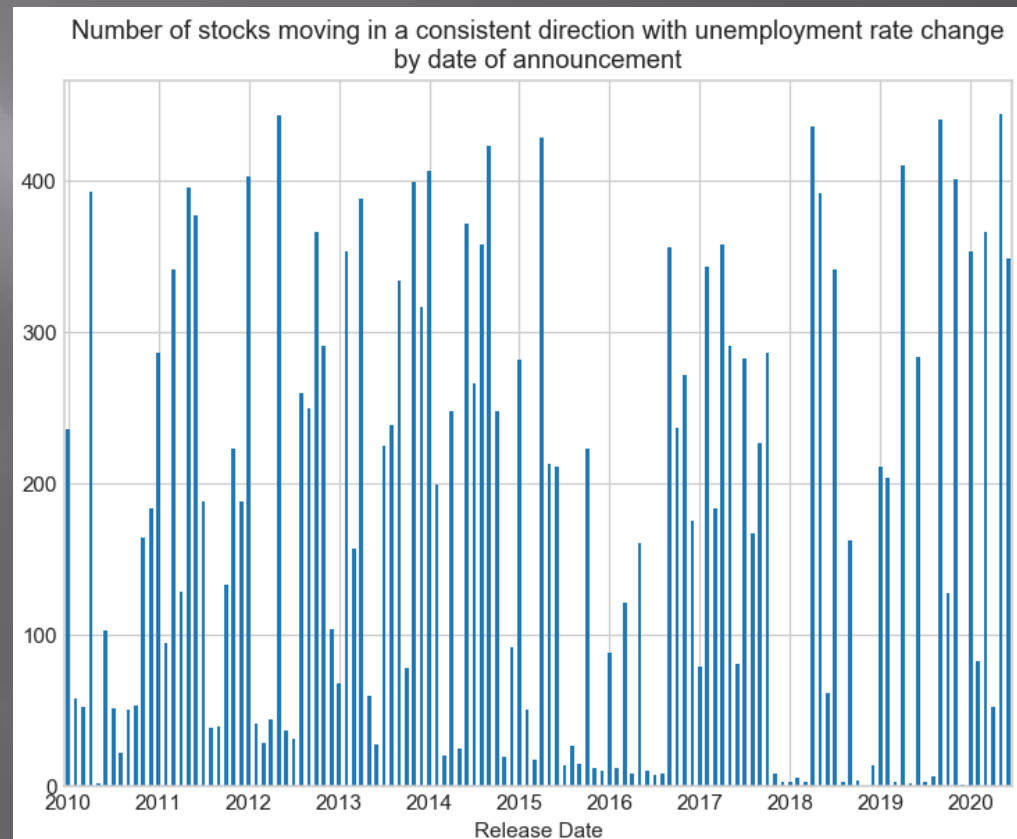
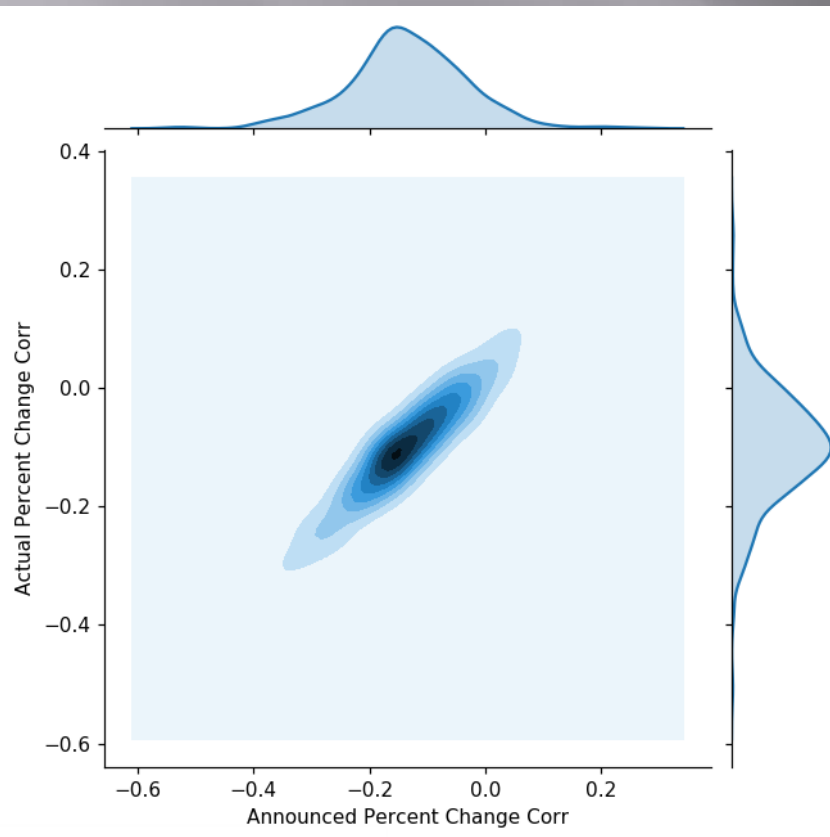


Analysis of Unemployment Rate Announcements

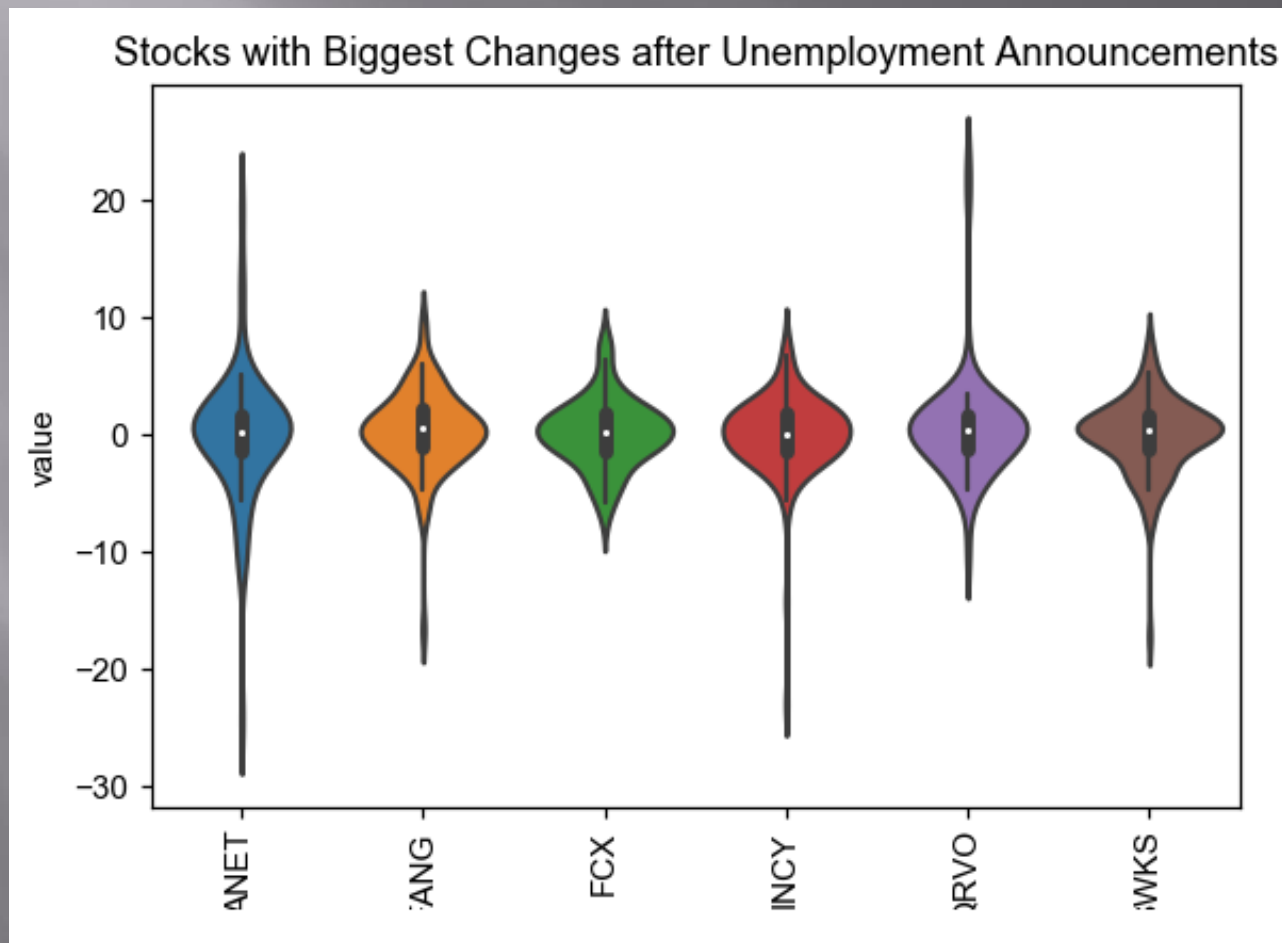
Discrepancies between Announced and Revised Unemployment Rates



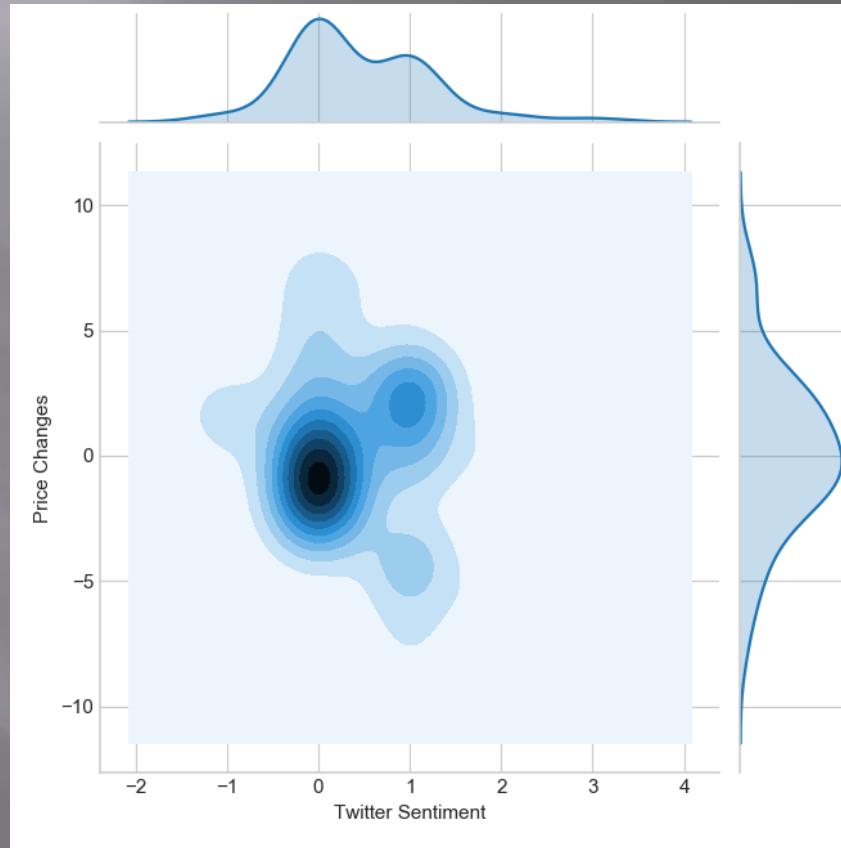
Effects of rate announcements on stock prices



Effects of rate announcements in stock prices



Correlations of price changes to twitter sentiment



Data sources

- ▣ - Historical data on Employment Situation News Releases from the U.S. Bureau of Labor Statistics website
- ▣ - Historical data from twitter to extract tweet sentiment around the time of those releases, which we'll retrieve using their REST API
- ▣ - Stocks from the S&P 500 Index as our sample, last ten years