Data Key

Artcount – weekly average of daily article counts

Entropy – weekly average of daily entropy; daily counts use word-weighted averages

ftopic[N] – for N=1,…,7 these are the weekly average of daily topic frequencies; daily measures use word-weighted averages. Some articles don’t have any energy words, and these articles have all 7 frequencies set to zero.

stopic[N] – for N=1,…,7, the weekly average topical sentiment; daily topical sentiment is calculated using word-weighted averaging

N – topic number

1: Company (Co)

2: Global Oil Markets (Gom)

3: Environment (Env)

4: Energy/Power Generation (Epg)

5: Crude Oil Physical (Bbl)

6: Refining & Petrochemicals (Rpc)

7: Exploration & Production (Ep)

ftopic[N]\_4wk – 4-week averages of ftopic[N]

stopic[N]\_4wk – 4-week averages of stopic[N]

f[topic name]\_Tue – 4-week average of frequency for [topic name] (shown above), calculated as of 2:30pm on the given Tuesday; e.g., gRpc\_Tue

s[topic name]\_Tue – 4-week average of topical sentiment for [topic name] (shown above), calculated as of 2:30pm on the given Tuesday; e.g., sGom\_Tue

File names

The \_prices\_ file contains variables for the Friday regressions. The \_physical\_ file contains variables for the Tuesday regression.