

## MIDAS: Daily Text (90 lags)

- OLS: 30-day Rolling Average Text
- OLS: Daily Cumulative Text
- OLS: Daily Cumulative Text + diff
- OLS: Daily Cumulative Text + lag
- OLS: Monthly Text (-1:3)

- MIDAS: Monthly PMI (6 lags)
  - OLS: Monthly PMI (-1:3)
- OLS: Quasi-daily PMI