

MIDAS: Monthly PMI (6 lags)

- OLS: Monthly PMI (-1:3)
- OLS: Quasi-daily PMI

Text aggregation

- 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)