

An event is only an event
if ≥ 2 happen concomitant.

i.e. a move in the market
coupled by a rating.

The Rating usually occurs 1st,
but may be lagged.

The time b/w the Rating
& the move in the market
falls within a range.

From (-1 hour, to + i.e. 10 hrs)
Or when the next move event
is detected that day.

The game is to detect the strength
of events by coupling them w/ market moves.

The event strength is actually irrelevant.

What is relatively relevant is the product
of the event strength \cdot propensity of Movement.

i.e. a small event can trigger a big move in a stock
that wants to move.