

Number	Feature	Description	Type
<b>Signal</b>			
1	<i>news</i>	number of news mentions of $e_i$ in $[0, t_p]$ in $d_i$	<i>Int</i>
2	<i>news d<sub>i-1</sub></i>	number of news mentions of $e_i$ in $[0, t_p]$ in $d_{i-1}$	<i>Int</i>
3	<i>news total d<sub>i-1</sub></i>	number of news mentions of $e_i$ in $[0, 24[$ in $d_{i-1}$	<i>Int</i>
4	<i>news titles</i>	number of title mentions in news of $e_i$ in $[0, t_p]$ in $d_i$	<i>Int</i>
5	<i>avg content</i>	average content length of news of $e_i$ in $[0, t_p]$ in $d_i$	<i>Float</i>
6	<i>sources</i>	number of different news sources of $e_i$ in $[0, t_p]$ in $d_i$	<i>Int</i>
7	<i>weekday</i>	day of week	<i>Categ</i>
8	<i>is weekend</i>	true if weekend, false otherwise	<i>Bool</i>
<b>Textual</b>			
9-18	<i>tfidf titles</i>	TF-IDF of news titles $[0, t_p]$ in $d_i$	<i>Float</i>
19-28	<i>LDA titles</i>	LDA-10 of news titles $[0, t_p]$ in $d_i$	<i>Float</i>
<b>Sentiment</b>			
29	<i>pos</i>	number of positive words in news titles $[0, t_p]$ in $d_i$	<i>Int</i>
30	<i>neg</i>	number of negative words in news titles $[0, t_p]$ in $d_i$	<i>Int</i>
31	<i>neu</i>	number of neutral words in news titles $[0, t_p]$ in $d_i$	<i>Int</i>
32	<i>ratio</i>	<i>positive/negative</i>	<i>Float</i>
33	<i>diff</i>	<i>positive - negative</i>	<i>Int</i>
34	<i>subjectivity</i>	$(positive + negative + neutral) / \sum words$	<i>Float</i>
35-44	<i>tfidf subj</i>	TF-IDF of subjective words (pos, neg and neu)	<i>Float</i>
<b>Semantic</b>			
45	<i>entities</i>	number of entities in news $[0, t_p]$ in $d_i$	<i>Int</i>
46	<i>tags</i>	number of tags in news $[0, t_p]$ in $d_i$	<i>Int</i>
47-56	<i>tfidf entities</i>	TF-IDF of entities in news $[0, t_p]$ in $d_i$	<i>Float</i>
57-66	<i>tfidf tags</i>	TF-IDF of news tags $[0, t_p]$ in $d_i$	<i>Float</i>