

Symbol	Description
\mathcal{D}	a text corpus
d_i	a document, $d_i \in \mathcal{D}$
t_i	the timestamp of d_i
I	an interested index
VI	the volatility index from I
W	a set of windows
w_i	a window, $w_i \in W$
L	number of windows in I
D_w	a set of documents in w , $D_w \in \mathcal{D}$
F	a set of all different features
f	a feature, $f \in F$
F_w	a set of features in w , $F_w \in F$
θ	a set of influential topics
C_w	feature clusters in w
c_w	a feature cluster, $c_w \in C_w$
PE	a set of priming events
pe	a priming event, $pe \in PE$