The details of the models are given below:

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | **Model 1** | **Model 2** | **Model 3** | **Model 4** |
| Dependent Variables | PX\_HIGH | PX\_HIGH | PX\_HIGH | PX\_HIGH |
| Independent Variables | TWITTER\_SENTIMENT\_DAILY\_AVG  VWAP\_VOLUME  VWAP\_TURNOVER  VWAP\_NUM\_TRADES  NEWS\_SENTIMENT\_DAILY\_AVG  PX\_OPEN  PX\_LOW | TWITTER\_SENTIMENT\_DAILY\_AVG  VWAP\_VOLUME  VWAP\_TURNOVER  VWAP\_NUM\_TRADES  PX\_OPEN  PX\_LOW | VWAP\_VOLUME  VWAP\_TURNOVER  VWAP\_NUM\_TRADES  NEWS\_SENTIMENT\_DAILY\_AVG  PX\_OPEN  PX\_LOW | VWAP\_VOLUME  VWAP\_TURNOVER  VWAP\_NUM\_TRADES  PX\_OPEN  PX\_LOW |