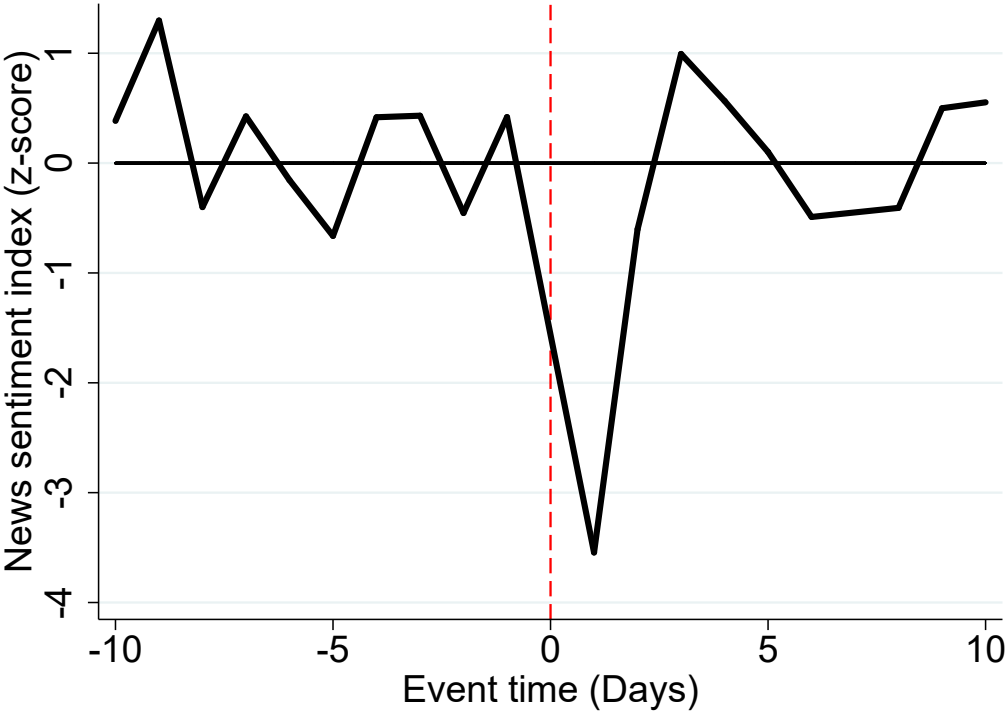
News sentiment index (z-score)
1
0
-1
-2
-3
-4
-10
-5
0
5
10
Event time (Days)