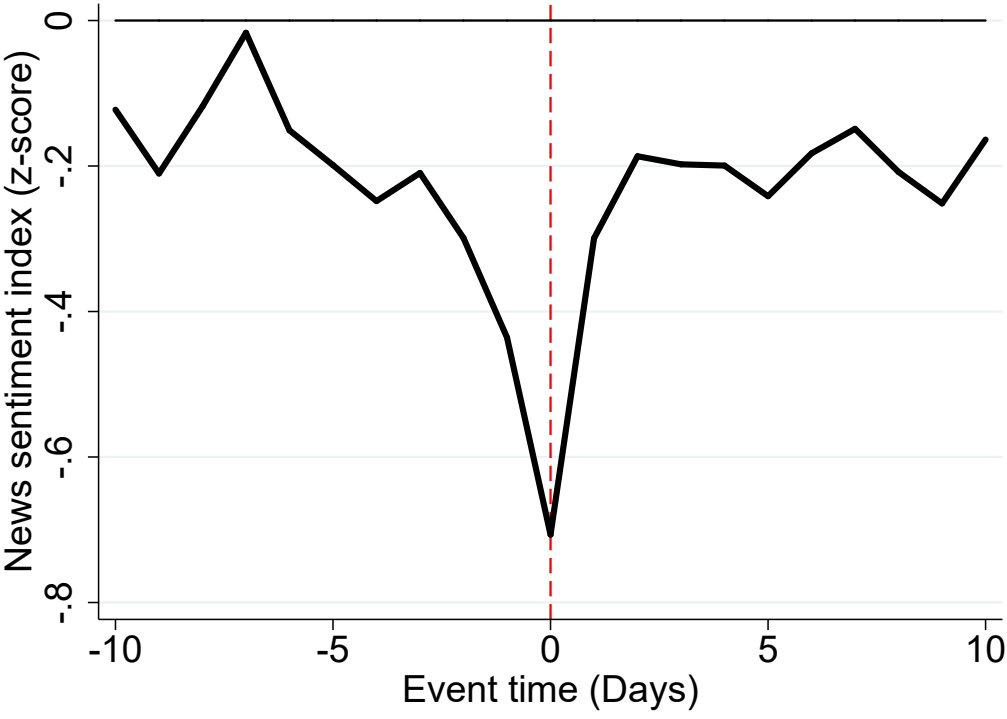
News sentiment index (z-score)
0
-.2
-.4
-.6
-.8
-10
-5
0
5
10
Event time (Days)