**The time-varying correlation between popular narratives and TRY/USD FX rate: Evidence from a DCC-GARCH model**

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Abstract

Understanding the effects of people's interactions on social media on economic fluctuations is essential for analyzing economic dynamics and making predictions. ‘Time-varying’ and ‘time-scale dependent’ volatilities between tweets sent from Turkey containing the terms "economic crisis", "inflation", "unemployment", "economic recession", "#dolar" (also their lagged series), and TL/USD FX rate was examined with dynamic conditional correlation (DCC) GARCH model. 7.402.035 Tweet data were used for the study, and their count was averaged between the dates 01.10.2020 and 11.03.2022, and a time series of 15, 30 and 60 minutes was obtained. These series of tweets were compared with the USD/TL FX rate data for the same periods. The results show that examining -delayed relationships of up to 10 lags- 6th and 10th lag of 60 min frequency Twitter data have high level of conditional correlations with TL/USD FX rate. However, except for these series 12 of that is not dynamic but a CC process and for 105 series are statistically not significant to explain CC and DCC relationship.

**JEL classification numbers:** G12, G17, G41

**Keywords:** Twitter narratives, DCC-GARCH, USD/TL FX rate, narrative economics

1. Introduction

The effect of the interaction of people in daily life on the financial decisions they make plays an important role in understanding nationwide economic dynamics. Today, the easiest and most common way of this interaction is through social media channels. According to Mayfield (2008), with the introduction of social media into our lives in the early 2000s, the way we receive news has changed significantly, and it has become much easier to communicate with each other in mass.

Shiller (2017) showed that the narratives that people heard from other people, both in economics and in other fields (especially from people who were taken into account and cared for by a large audience) became highly influential.

According to Datareportal 2021 report, 7.91 Billion people live in the world, 4.95 billion of them have internet access and 4.62 billion of them have social media accounts. In addition, Buckle C., Moran S. indicates in GWI Q3 Report that people between the ages of 16 and 64 also spend an average of 6 hours and 58 minutes on the internet per day using any device, including computers and phones.

Understanding the behavior of the smallest building blocks of the society, which directs the economy with its mass movements, is of great importance in terms of forming economic policies and reacting much more quickly to the deterioration in economic data.

Hereof, Narrative economics is explained by Shiller (2017) as “*Studies the spread and dynamics of popular narratives, the stories, particularly those of human interest and emotion, and how these change through time, to understand economic fluctuations*”

There have been many studies on the effects of narratives in various disciplines, including human behavior. In Marketing (Escalas, 2007), in journalism (Machill & Köhler & Waldhauser, 2007), in education (McQuiggan & Rowe & Lee & Lester, 2008), in health interventions (Slater & Buller & Waters & Archibeque & LeBlanc, 2003) and in philanthropy (Weber & Martin & Members & Corrigan, 2006) are the main examples.

There are limited studies conducted in this area that examine the quantitative relationship between economics data and narratives. The aim of this study is to determine the relationship between the temporal change of tweets sent from Turkey and containing the terms "economic crisis", "inflation", "unemployment", "economic recession" and "#dolar" and the change in the Dollar/TL exchange rate. For this purpose, series spanning the time between 01.10.2020 and 11.03.2022 were obtained. Furthermore, the ‘time-varying’ and ‘time-scale dependent’ volatilities were analyzed using the dynamic conditional correlation (DCC) GARCH model.

People living in Turkey commonly prefer foreign currencies to protect themselves from inflation. However, according to Ozer & Kucuksakarya (2021); there are strong statistical relationships between exchange rate and inflation volatility for both long-run and short-run. Therefore, not only tweets about "dollar" but also tweets with the words "economic crisis", "inflation", "unemployment", and "economic recession" was included in the analysis and their relationship with TL/USD FX rate was examined.

1. Literatur Review

When looking at the literature, it is seen that the term "narrative economics" was used for the first time in the Dictionary of Political Economy by Inglis Palgrave in 1912. In the study, narrative economics is described as a historical narrative method performed by the person. Although the concepts stated by Palgrave do not fully overlap with our current research purpose, there are touchstone studies conducted to understand the economic decisions of narratives.

Shiller (2017) and Akerlof & Shiller (2010) described that narratives are highly contagious and their effects on the economy, which should not be ignored while creating economic policies. In addition, narratives play a critical role in individual and collective decision-making. Hence, as Ash, E., Gauthier, G., & Widmer, P. (2021) mentioned, both science and policy would benefit from a better understanding of how narratives form, spread, and influence behavior.

Another study showing the effect of narratives on emotions was conducted by Taffler, R. J. & Agarwal, V. & Obring, M. (2021). In this study, a textual analysis was applied to financial media reports and the words were compared with the words in the context-specific emotion word dictionaries created by the research group. Consequently, they found that investor emotions explain up to 40% of market returns and 70% of market uncertainty during the two recent extreme market events explored. Moreover, they are more salient in market bubbles than in normal market conditions.

One of the another cornerstones study in this field is carried out by Bertsch C., Hull I & Zhang X. (2021). Properties of business cycle narratives processed by the natural language processing method from newspaper articles between 1950 and 2019. Their main findings are that narratives tend to consolidate around a dominant explanation during expansions and fragment into competing explanations during contractions. Furthermore, past reference events are strongly associated with increased narrative consolidation.

Additionally, it is observed that reviews of dynamics of the covariance of assets in the literature have increased over the last 30 years. For the Garch analysis high number of parameters are always seen as a problem. To solve the mentioned problem Bollerslev (1990) argued that keeping the correlations constant and recommend using the Constant Conditional Correlation model (CCC). Engle (2002) and Tse & Tsui (2002) integrated the Bollerslev’s CCC model a dynamic in the correlations and introduced the DCC-GARCH model. DCC-GARCH models proposed by Engle (2002) and Tse & Tsui (2002) can be applied for multivariate and high-dimensional data sets.

It has been determined that the relationship between narratives about Turkish economy and the variables in the Turkish economy has not been examined in literature. Therefore, the ultimate purpose of this research is to fill the research gap in the mentioned field.

1. Data & Methodology

All of the analyzes used in this article were carried out in the R using the “rmgarch” and “rugarch” packages prepared by Ghalanos (2018). The data are downloaded from Thomson Reuters EIKON and Twitter Inc. Databases.

The data consists of tweet data sent from Turkey which contains "economic crisis", "inflation", "unemployment", "economic recession" and "#dolar" words and TL/USD fx rate data. The date range is between 01.10.2020 and 11.03.2022. To determine the dynamic relationship, 7.402.035 Tweet data and 50.593 USD/TL FX rate data were obtained. In addition, the average number of tweets was taken for 15, 30 and 60 minutes to obtain time-series data and prepare them for analysis.

In addition, the TL/USD FX market operates from Monday 00:00 to Friday 24:00 (weekdays only). Thus, while creating the data, a twin data set was obtained by extracting not only the 7-days relationship but also the weekend data, and the relationships between TL/USD and Tweet count data on weekdays were also examined. For our seven days data set, it is assumed that the number of tweets was changing for the weekend while the FX rate remained constant for Saturday and Sunday.

The main purpose of the study is to measure whether tweets in Turkish (thus assuming that those tweeting are related to Turkish and somehow TL investors) trigger a massive movement and whether they have the ability to cause extreme movements in TL/USD FX rate. The possibility of volatile movements in TL/USD to increase the number of tweets after this movement has been tried to be eliminated by taking the 1 to 10 lags of the tweeter data in the data sets.

Soosung Hwang & Pedro L. Valls Pereira (2006) state that applying the DCC-Garch Method to less than 500 pieces of data may produce misleading results. However, the number of data used in the analysis given in the table below has exceeded this critical threshold mentioned.

**Table 1: Number of Data Used in Analysis**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Period** | **Label** | **15-Min Period** | **30-Min Period** | **60-Min Period** |
| **Weekdays** | FX Rate Data Number | 50,593 | 25,297 | 12,649 |
| Dolar Tweet Data Number |
| Cumulative Tweet Number Data Number |
| **7 Days** | FX Rate Data Number | 36,193 | 18,096 | 9,048 |

As it can be seen in Figure 1, Figure 2 and Figure 3, the change in the numerical data of the terms with the formula: “economic crisis”, “inflation”, “unemployment”, “economic recession” and “#dollar” and the TL/USD FX rate shows heteroskedastic tendency. However, rather than visual analysis, the Augmented Dickey-Fuller (ADF) unit root test was applied to the data and it was also tested whether the data was stationary or not. As a result, the null hypothesis of ADF which implies data has unit root is accepted for all the series. Further, Ljung–Box Q-statistics testing proves the presence of serial correlation and heteroskedasticity in all series.

**Table 2: Augmented Dickey-Fuller Test Results**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Period** | **Data Type** | **Results** | **15-Min Period** | **30-Min Period** | **60-Min Period** |
| **Weekdays** | TL/USD FX Rate | Test Statistics | -33.935 | -23.919 | -19.613 |
| P-Value | 0.01 | 0.01 | 0.01 |
| Dolar Tweet Count Data | Test Statistics | -19.984 | -19.376 | -20.431 |
| P-Value | 0.01 | 0.01 | 0.01 |
| Cumulative Tweet Count Data | Test Statistics | -16.814 | -16.404 | -19.865 |
| P-Value | 0.01 | 0.01 | 0.01 |
| **7 Days** | TL/USD FX Rate | Test Statistics | -38.33 | -27.232 | -21.844 |
| P-Value | 0.01 | 0.01 | 0.01 |
| Dolar Tweet Count Data | Test Statistics | -21.785 | -20.278 | -20.504 |
| P-Value | 0.01 | 0.01 | 0.01 |
| Cumulative Tweet Count Data | Test Statistics | -20.396 | -19.995 | -21.721 |
| P-Value | 0.01 | 0.01 | 0.01 |

**Table 3: Ljung–Box Q-statistics Test Results ((lag=24)**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Period** | **Data Type** | **Results** | **15-Min Period** | **30-Min Period** | **60-Min Period** |
| **Weekdays** | TL/USD FX Rate | Test Statistics | 1083.2 | 1395.2 | 987.82 |
| P-Value | 2.20E-16 | 2.20E-16 | 2.20E-16 |
| Dolar Tweet Data | Test Statistics | 13310 | 1633.3 | 991.23 |
| P-Value | 2.20E-16 | 2.20E-16 | 2.20E-16 |
| Cumulative Tweet Number Data | Test Statistics | 12044 | 2208.8 | 511.77 |
| P-Value | 2.20E-16 | 2.20E-16 | 2.20E-16 |
| **7 Days** | TL/USD FX Rate | Test Statistics | 1446.9 | 2197.7 | 411.7 |
| P-Value | 2.20E-16 | 2.20E-16 | 2.20E-16 |
| Dolar Tweet Data | Test Statistics | 14040 | 2555.5 | 1061.2 |
| P-Value | 2.20E-16 | 2.20E-16 | 2.20E-16 |
| Cumulative Tweet Number Data | Test Statistics | 8352.4 | 1048.1 | 40.207 |
| P-Value | 2.20E-16 | 2.20E-16 | 0.02032 |

The Dynamic Conditional Correlation (DCC-GARCH) method is one of the most suitable methods that can be used to examine the relationship between data with this feature. One of the biggest benefits of the DCC-GARCH method is that it reveals changes in conditional correlations over time, if any.

Christodoulakis & Satchell (2002), Engle (2002), and Tse & Tsui (2002) developed the constant conditional correlation GARCH (CCC-GARCH) model in the structure where the conditional correlation matrix is time-dependent.

These models are known as Dynamic Conditional Correlation GARCH (DCC-GARCH) model. The model proposed by Christodoulakis & Satchell (2002) can only be applied to bivariate models. On the other hand, DCC-GARCH models proposed by Engle (2002) and Tse & Tsui (2002) can be applied for multivariate and high-dimensional data sets. The basic idea of the model is that the covariance matrix , can be splitted correlation matrix and conditional standard deviations .

Atmaca (2018) and Özdurak & Karataş (2021) defined the Dynamic Conditional Correlation (DCC) GARCH model with n assets with expected value 0 and covariance matrix as;

(1)

(2)

(3)

Where;

: n×1 vector of returns of n assets at time t.,

: E[]=0 and Cov[]= vector of mean-corrected returns of n assets at the time

t,

: n×1 vector of the expected value of the conditional

: n x n matrix of conditional variances of at time t

: Any n × n matrix at time t such that is the conditional variance matrix of

: n × n, diagonal matrix of conditional standard deviations of at time t

: n×n conditional correlation matrix of at time t

: n×n conditional correlation matrix of at time t n × 1 vector of i.i.d errors such that E[]=0 and E[]=

Engle’s DCC – GARCH model analysis consists of 2 stages: the first is to estimate the univariate GARCH model and the second is to measure the conditional correlations varying over time.

The first is to estimate the univariate GARCH model, and the second is to compute the conditional correlations varying over time. The DCC specification can be written as follows;

(4)

Where;

(5)

The first number of (which is ) need to be a positive definite number to ensure is a positive definite number. In addition, the and should be greater than zero and should be smaller than 1 to ensure that the univariate GARCH model is positive.

1. Empirical Results

The main purpose of the study is to measure whether tweets in Turkish (thus assuming that those tweeting are related to Turkish and somehow TL investors) trigger a massive movement and whether they have the ability to cause extreme movements in TL/USD FX rate. Firstly, CCC-GARCH models were estimated for The data used in the analysis. Subsequently, with the Lagrange Multiplier (LM) test proposed by Tse (2000), the existence of dynamic properties of conditional correlations obtained from the CCC-MGARCH model was investigated, and the null hypothesis of fixed correlation at a 5% significance level was rejected for all series. This shows us that there are dynamic features in the correlation series. Thus, to avoid model definition error, the model results that best capture the dynamic correlation structure were interpreted using the DCC-GARCH model.

According to Hammoudeh & Yuan & McAleer & Thompson (2010), ARCH coefficients show the effect of past shocks or news in the short run. GARCH coefficients, on the other hand, express the past conditional volatility dependence, in other words, the long-term persistence of past volatility. Accordingly, it captures the effect of past shocks on current (current) conditional correlations and the effect of past correlations. The fact that both parameters are statistically significant means that the conditional correlations are not constant.

According to Özdurak & Karakas (2021), the "dynamic" part comes from ϱ1. If ϱ2 is close to 1, then the process is closer to being a CC. But in practice, a "large" value for DCC ϱ1 is something like 0.1 to 0.2, with ϱ2 being relatively close to 1-ϱ2. On the other hand, if both ϱ1 and ϱ2 are small, there appears to be no systematic correlation among the variables.

DCCA1 (ϱ1) and DCCB1 (ϱ2) DCC coefficients are exhibited for all GARCH models in every period. Most of the lagged data of US Dollar tweet count data and cumulative tweet count data positively impact the TL/USD FX Rate and are statistically significant. But especially for the five series in Table 4, the DCC-GARCH model showed the process is strong and dynamic.

**Table 4: DCC GARCH Model Results**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Category** | **Frequency (min)** | **2nd Variable** | **Lag of 2nd Variable** | **Parameter** | **Estimate** | **Akaike** |
| 7 days | 60 | US Dollar Tweet Count Data | 6 | [Joint]DCCA1 | 0.193\*\*\* | 6.4642 |
| 7 days | 60 | US Dollar Tweet Count Data | 6 | [Joint]DCCB1 | 0.399\*\*\* | 6.4642 |
| 7 days | 60 | Cumulative Tweet Count Data | 6 | [Joint]DCCA1 | 0.219\*\*\* | 13.231 |
| 7 days | 60 | Cumulative Tweet Count Data | 6 | [Joint]DCCB1 | 0.477\*\*\* | 13.231 |
| 7 days | 60 | Cumulative Tweet Count Data | 10 | [Joint]DCCA1 | 0.168\*\*\* | 13.238 |
| 7 days | 60 | Cumulative Tweet Count Data | 10 | [Joint]DCCB1 | 0.614\*\*\* | 13.238 |

Notes: \*\*\* represents statistical significance at 0.01 level

As in can be seen at Table 5, all the GARCH series fulfill the criteria that DCCA1 (ϱ1) + DCCB1 (ϱ2) < 1. Moreover, the DCCA1 (ϱ1) and DCCB1 (ϱ2) parameters are all positive, and sum is less than 1, which shows positive unconditional variance. However, for 12 series DCCA1 (ϱ1) and/or DCCB1 (ϱ2) are both significant and DCCB1 (ϱ2) close to 1 which shows the process is not dynamic but a CC process. In addition, for 105 series, DCCA1 (ϱ1) and/or DCCB1 (ϱ2) are statistically not significant in explaining the CC and DCC relationship.

1. Conclusion

This study aims to evaluate the relationship between narratives about the Turkish economy in Twitter and TL/USD FX rate movement using the DCC-GARCH model. The reason for choosing the DCC-GARCH model is that the Tweeter and the TL/USD FX rate data are non-normal and heteroskedastic tendencies and have time varying conditional correlations in different lags.

Augmented Dickey-Fuller (ADF) unit root and Ljung–Box Q-statistics test were applied to the data. The result literately showed that all data has a unit root, the presence of serial correlation, and heteroskedasticity.

After examining delayed relationships of up to 10 lags, the DCC-Garch model shows that the 6th and 10th lag of 60 min frequency 7-days Twitter data have a high level of conditional correlations with 60 min frequency TL/USD FX rate data. Other than that for 12 series the process is not dynamic but a CC process, and for 105 series are statistically not significant to explain CC and DCC relationship.

As a result of the analyzes DCC-Garch model shows especially that volatility in the only contains “Dolar” and other containing keywords Twitter data, which we accept as narratives in this study, is likely to cause volatility in TL/USD at T+360 min and T+600 min (due to the delayed relationship). Therefore, with the model obtained, the estimation of this fluctuation in the TL/USD rate will enable investors to take positions before a minimum of T-360 minutes.

Although in this study, only the tweet data coming from Twitter, containing certain words and sent from the Turkey location are accepted as narratives and the analyzes are based on this, these analyzes can be expanded in terms of both channels and research scope and other relationships could be searched.

Another potential extension to this study, only the DCC-GARCH model was examined, and more models such as VEC and BEKK models (and their performance) could be examined. In addition, data in certain periods and certain locations containing abnormal movements can be examined with the DCC Garch model.

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**Appendix:** Additional Tables and Figures

Figure 1: TL/USD FX Rate of Returns Graph For The Date Between 01.10.2020 and 11.03.2022

|  |  |  |  |
| --- | --- | --- | --- |
| **Period** | **15-Min** | **30-Min** | **60-Min** |
| **weekdays** |  |  |  |
| **all days of the week** |  |  |  |

Figure 2: US Dollar Tweet Count Data For The Date Between 01.10.2020 and 11.03.2022

|  |  |  |  |
| --- | --- | --- | --- |
| **Period** | **15-Min** | **30-Min** | **60-Min** |
| **weekdays** |  |  |  |
| **all days of the week** |  |  |  |

Figure 3: Cumulative Tweet Count Data For The Date Between 01.10.2020 and 11.03.2022

|  |  |  |  |
| --- | --- | --- | --- |
| **Period** | **15-Min** | **30-Min** | **60-Min** |
| **weekdays** |  |  |  |
| **all days of the week** |  |  |  |

**Table 5: DCC GARCH Model Results For All Series**

| **Category** | **Frequency (min)** | **2nd Variable** | **Lag of 2nd Variable** | **Parameter** | **Estimate** | **Akaike** |
| --- | --- | --- | --- | --- | --- | --- |
| 7 days | 15 | US Dollar Tweet Count Data | 0 | Alpha(1st) | 0.21\* | 84.419 |
| 7 days | 15 | US Dollar Tweet Count Data | 0 | Beta(1st) | 0.789\*\*\* | 84.419 |
| 7 days | 15 | US Dollar Tweet Count Data | 0 | Alpha(2nd) | 0.059\*\*\* | 84.419 |
| 7 days | 15 | US Dollar Tweet Count Data | 0 | Beta(2nd) | 0.901\*\*\* | 84.419 |
| 7 days | 15 | US Dollar Tweet Count Data | 0 | [Joint]DCCA1 | 0 | 84.419 |
| 7 days | 15 | US Dollar Tweet Count Data | 0 | [Joint]DCCB1 | 0.883\*\*\* | 84.419 |
| 7 days | 15 | US Dollar Tweet Count Data | 1 | Alpha(1st) | 0.21\* | 84.456 |
| 7 days | 15 | US Dollar Tweet Count Data | 1 | Beta(1st) | 0.789\*\*\* | 84.456 |
| 7 days | 15 | US Dollar Tweet Count Data | 1 | Alpha(2nd) | 0.059\*\*\* | 84.456 |
| 7 days | 15 | US Dollar Tweet Count Data | 1 | Beta(2nd) | 0.901\*\*\* | 84.456 |
| 7 days | 15 | US Dollar Tweet Count Data | 1 | [Joint]DCCA1 | 0 | 84.456 |
| 7 days | 15 | US Dollar Tweet Count Data | 1 | [Joint]DCCB1 | 0.879\*\*\* | 84.456 |
| 7 days | 15 | US Dollar Tweet Count Data | 2 | Alpha(1st) | 0.21\* | 84.492 |
| 7 days | 15 | US Dollar Tweet Count Data | 2 | Beta(1st) | 0.789\*\*\* | 84.492 |
| 7 days | 15 | US Dollar Tweet Count Data | 2 | Alpha(2nd) | 0.059\*\*\* | 84.492 |
| 7 days | 15 | US Dollar Tweet Count Data | 2 | Beta(2nd) | 0.901\*\*\* | 84.492 |
| 7 days | 15 | US Dollar Tweet Count Data | 2 | [Joint]DCCA1 | 0 | 84.492 |
| 7 days | 15 | US Dollar Tweet Count Data | 2 | [Joint]DCCB1 | 0.888\*\*\* | 84.492 |
| 7 days | 15 | US Dollar Tweet Count Data | 3 | Alpha(1st) | 0.21\* | 84.524 |
| 7 days | 15 | US Dollar Tweet Count Data | 3 | Beta(1st) | 0.789\*\*\* | 84.524 |
| 7 days | 15 | US Dollar Tweet Count Data | 3 | Alpha(2nd) | 0.059\*\*\* | 84.524 |
| 7 days | 15 | US Dollar Tweet Count Data | 3 | Beta(2nd) | 0.901\*\*\* | 84.524 |
| 7 days | 15 | US Dollar Tweet Count Data | 3 | [Joint]DCCA1 | 0 | 84.524 |
| 7 days | 15 | US Dollar Tweet Count Data | 3 | [Joint]DCCB1 | 0.879\*\*\* | 84.524 |
| 7 days | 15 | US Dollar Tweet Count Data | 4 | Alpha(1st) | 0.21\* | 84.557 |
| 7 days | 15 | US Dollar Tweet Count Data | 4 | Beta(1st) | 0.789\*\*\* | 84.557 |
| 7 days | 15 | US Dollar Tweet Count Data | 4 | Alpha(2nd) | 0.059\*\*\* | 84.557 |
| 7 days | 15 | US Dollar Tweet Count Data | 4 | Beta(2nd) | 0.901\*\*\* | 84.557 |
| 7 days | 15 | US Dollar Tweet Count Data | 4 | [Joint]DCCA1 | 0 | 84.557 |
| 7 days | 15 | US Dollar Tweet Count Data | 4 | [Joint]DCCB1 | 0.866\*\*\* | 84.557 |
| 7 days | 15 | US Dollar Tweet Count Data | 5 | Alpha(1st) | 0.21\* | 84.587 |
| 7 days | 15 | US Dollar Tweet Count Data | 5 | Beta(1st) | 0.789\*\*\* | 84.587 |
| 7 days | 15 | US Dollar Tweet Count Data | 5 | Alpha(2nd) | 0.059\*\*\* | 84.587 |
| 7 days | 15 | US Dollar Tweet Count Data | 5 | Beta(2nd) | 0.901\*\*\* | 84.587 |
| 7 days | 15 | US Dollar Tweet Count Data | 5 | [Joint]DCCA1 | 0 | 84.587 |
| 7 days | 15 | US Dollar Tweet Count Data | 5 | [Joint]DCCB1 | 0.902\*\*\* | 84.587 |
| 7 days | 15 | US Dollar Tweet Count Data | 6 | Alpha(1st) | 0.209\* | 84.618 |
| 7 days | 15 | US Dollar Tweet Count Data | 6 | Beta(1st) | 0.79\*\*\* | 84.618 |
| 7 days | 15 | US Dollar Tweet Count Data | 6 | Alpha(2nd) | 0.059\*\*\* | 84.618 |
| 7 days | 15 | US Dollar Tweet Count Data | 6 | Beta(2nd) | 0.901\*\*\* | 84.618 |
| 7 days | 15 | US Dollar Tweet Count Data | 6 | [Joint]DCCA1 | 0 | 84.618 |
| 7 days | 15 | US Dollar Tweet Count Data | 6 | [Joint]DCCB1 | 0.882\*\*\* | 84.618 |
| 7 days | 15 | US Dollar Tweet Count Data | 7 | Alpha(1st) | 0.209\* | 84.643 |
| 7 days | 15 | US Dollar Tweet Count Data | 7 | Beta(1st) | 0.79\*\*\* | 84.643 |
| 7 days | 15 | US Dollar Tweet Count Data | 7 | Alpha(2nd) | 0.059\*\*\* | 84.643 |
| 7 days | 15 | US Dollar Tweet Count Data | 7 | Beta(2nd) | 0.901\*\*\* | 84.643 |
| 7 days | 15 | US Dollar Tweet Count Data | 7 | [Joint]DCCA1 | 0 | 84.643 |
| 7 days | 15 | US Dollar Tweet Count Data | 7 | [Joint]DCCB1 | 0.878\*\*\* | 84.643 |
| 7 days | 15 | US Dollar Tweet Count Data | 8 | Alpha(1st) | 0.209\* | 84.668 |
| 7 days | 15 | US Dollar Tweet Count Data | 8 | Beta(1st) | 0.79\*\*\* | 84.668 |
| 7 days | 15 | US Dollar Tweet Count Data | 8 | Alpha(2nd) | 0.059\*\*\* | 84.668 |
| 7 days | 15 | US Dollar Tweet Count Data | 8 | Beta(2nd) | 0.901\*\*\* | 84.668 |
| 7 days | 15 | US Dollar Tweet Count Data | 8 | [Joint]DCCA1 | 0 | 84.668 |
| 7 days | 15 | US Dollar Tweet Count Data | 8 | [Joint]DCCB1 | 0.997\*\*\* | 84.668 |
| 7 days | 15 | US Dollar Tweet Count Data | 9 | Alpha(1st) | 0.209\* | 84.696 |
| 7 days | 15 | US Dollar Tweet Count Data | 9 | Beta(1st) | 0.79\*\*\* | 84.696 |
| 7 days | 15 | US Dollar Tweet Count Data | 9 | Alpha(2nd) | 0.059\*\*\* | 84.696 |
| 7 days | 15 | US Dollar Tweet Count Data | 9 | Beta(2nd) | 0.901\*\*\* | 84.696 |
| 7 days | 15 | US Dollar Tweet Count Data | 9 | [Joint]DCCA1 | 0.011 | 84.696 |
| 7 days | 15 | US Dollar Tweet Count Data | 9 | [Joint]DCCB1 | 0.769\*\*\* | 84.696 |
| 7 days | 15 | US Dollar Tweet Count Data | 10 | Alpha(1st) | 0.209\* | 84.714 |
| 7 days | 15 | US Dollar Tweet Count Data | 10 | Beta(1st) | 0.79\*\*\* | 84.714 |
| 7 days | 15 | US Dollar Tweet Count Data | 10 | Alpha(2nd) | 0.059\*\*\* | 84.714 |
| 7 days | 15 | US Dollar Tweet Count Data | 10 | Beta(2nd) | 0.901\*\*\* | 84.714 |
| 7 days | 15 | US Dollar Tweet Count Data | 10 | [Joint]DCCA1 | 0 | 84.714 |
| 7 days | 15 | US Dollar Tweet Count Data | 10 | [Joint]DCCB1 | 0.888\*\*\* | 84.714 |
| 7 days | 15 | Cumulative Tweet Count Data | 0 | Alpha(1st) | 0.213\*\*\* | 83.063 |
| 7 days | 15 | Cumulative Tweet Count Data | 0 | Beta(1st) | 0.786\*\*\* | 83.063 |
| 7 days | 15 | Cumulative Tweet Count Data | 0 | Alpha(2nd) | 0.059\*\*\* | 83.063 |
| 7 days | 15 | Cumulative Tweet Count Data | 0 | Beta(2nd) | 0.901\*\*\* | 83.063 |
| 7 days | 15 | Cumulative Tweet Count Data | 0 | [Joint]DCCA1 | 0.001 | 83.063 |
| 7 days | 15 | Cumulative Tweet Count Data | 0 | [Joint]DCCB1 | 0.977\*\*\* | 83.063 |
| 7 days | 15 | Cumulative Tweet Count Data | 1 | Alpha(1st) | 0.213\*\*\* | 83.105 |
| 7 days | 15 | Cumulative Tweet Count Data | 1 | Beta(1st) | 0.786\*\*\* | 83.105 |
| 7 days | 15 | Cumulative Tweet Count Data | 1 | Alpha(2nd) | 0.059\*\*\* | 83.105 |
| 7 days | 15 | Cumulative Tweet Count Data | 1 | Beta(2nd) | 0.901\*\*\* | 83.105 |
| 7 days | 15 | Cumulative Tweet Count Data | 1 | [Joint]DCCA1 | 0.012\*\* | 83.105 |
| 7 days | 15 | Cumulative Tweet Count Data | 1 | [Joint]DCCB1 | 0.983\*\*\* | 83.105 |
| 7 days | 15 | Cumulative Tweet Count Data | 2 | Alpha(1st) | 0.222\*\*\* | 83.131 |
| 7 days | 15 | Cumulative Tweet Count Data | 2 | Beta(1st) | 0.777\*\*\* | 83.131 |
| 7 days | 15 | Cumulative Tweet Count Data | 2 | Alpha(2nd) | 0.059\*\*\* | 83.131 |
| 7 days | 15 | Cumulative Tweet Count Data | 2 | Beta(2nd) | 0.901\*\*\* | 83.131 |
| 7 days | 15 | Cumulative Tweet Count Data | 2 | [Joint]DCCA1 | 0 | 83.131 |
| 7 days | 15 | Cumulative Tweet Count Data | 2 | [Joint]DCCB1 | 0.914\*\*\* | 83.131 |
| 7 days | 15 | Cumulative Tweet Count Data | 3 | Alpha(1st) | 0.222\*\*\* | 83.162 |
| 7 days | 15 | Cumulative Tweet Count Data | 3 | Beta(1st) | 0.777\*\*\* | 83.162 |
| 7 days | 15 | Cumulative Tweet Count Data | 3 | Alpha(2nd) | 0.059\*\*\* | 83.162 |
| 7 days | 15 | Cumulative Tweet Count Data | 3 | Beta(2nd) | 0.901\*\*\* | 83.162 |
| 7 days | 15 | Cumulative Tweet Count Data | 3 | [Joint]DCCA1 | 0.001\*\*\* | 83.162 |
| 7 days | 15 | Cumulative Tweet Count Data | 3 | [Joint]DCCB1 | 0.997\*\*\* | 83.162 |
| 7 days | 15 | Cumulative Tweet Count Data | 4 | Alpha(1st) | 0.222\*\*\* | 83.195 |
| 7 days | 15 | Cumulative Tweet Count Data | 4 | Beta(1st) | 0.777\*\*\* | 83.195 |
| 7 days | 15 | Cumulative Tweet Count Data | 4 | Alpha(2nd) | 0.059\*\*\* | 83.195 |
| 7 days | 15 | Cumulative Tweet Count Data | 4 | Beta(2nd) | 0.901\*\*\* | 83.195 |
| 7 days | 15 | Cumulative Tweet Count Data | 4 | [Joint]DCCA1 | 0 | 83.195 |
| 7 days | 15 | Cumulative Tweet Count Data | 4 | [Joint]DCCB1 | 0.989\*\*\* | 83.195 |
| 7 days | 15 | Cumulative Tweet Count Data | 5 | Alpha(1st) | 0.221\*\*\* | 83.226 |
| 7 days | 15 | Cumulative Tweet Count Data | 5 | Beta(1st) | 0.778\*\*\* | 83.226 |
| 7 days | 15 | Cumulative Tweet Count Data | 5 | Alpha(2nd) | 0.059\*\*\* | 83.226 |
| 7 days | 15 | Cumulative Tweet Count Data | 5 | Beta(2nd) | 0.901\*\*\* | 83.226 |
| 7 days | 15 | Cumulative Tweet Count Data | 5 | [Joint]DCCA1 | 0 | 83.226 |
| 7 days | 15 | Cumulative Tweet Count Data | 5 | [Joint]DCCB1 | 0.919\*\*\* | 83.226 |
| 7 days | 15 | Cumulative Tweet Count Data | 6 | Alpha(1st) | 0.222\*\*\* | 83.256 |
| 7 days | 15 | Cumulative Tweet Count Data | 6 | Beta(1st) | 0.777\*\*\* | 83.256 |
| 7 days | 15 | Cumulative Tweet Count Data | 6 | Alpha(2nd) | 0.059\*\*\* | 83.256 |
| 7 days | 15 | Cumulative Tweet Count Data | 6 | Beta(2nd) | 0.901\*\*\* | 83.256 |
| 7 days | 15 | Cumulative Tweet Count Data | 6 | [Joint]DCCA1 | 0 | 83.256 |
| 7 days | 15 | Cumulative Tweet Count Data | 6 | [Joint]DCCB1 | 0.925\*\*\* | 83.256 |
| 7 days | 15 | Cumulative Tweet Count Data | 7 | Alpha(1st) | 0.221\*\*\* | 83.287 |
| 7 days | 15 | Cumulative Tweet Count Data | 7 | Beta(1st) | 0.778\*\*\* | 83.287 |
| 7 days | 15 | Cumulative Tweet Count Data | 7 | Alpha(2nd) | 0.059\*\*\* | 83.287 |
| 7 days | 15 | Cumulative Tweet Count Data | 7 | Beta(2nd) | 0.901\*\*\* | 83.287 |
| 7 days | 15 | Cumulative Tweet Count Data | 7 | [Joint]DCCA1 | 0.005\*\*\* | 83.287 |
| 7 days | 15 | Cumulative Tweet Count Data | 7 | [Joint]DCCB1 | 0.994\*\*\* | 83.287 |
| 7 days | 15 | Cumulative Tweet Count Data | 8 | Alpha(1st) | 0.221\*\*\* | 83.308 |
| 7 days | 15 | Cumulative Tweet Count Data | 8 | Beta(1st) | 0.778\*\*\* | 83.308 |
| 7 days | 15 | Cumulative Tweet Count Data | 8 | Alpha(2nd) | 0.059\*\*\* | 83.308 |
| 7 days | 15 | Cumulative Tweet Count Data | 8 | Beta(2nd) | 0.901\*\*\* | 83.308 |
| 7 days | 15 | Cumulative Tweet Count Data | 8 | [Joint]DCCA1 | 0 | 83.308 |
| 7 days | 15 | Cumulative Tweet Count Data | 8 | [Joint]DCCB1 | 0.916\*\*\* | 83.308 |
| 7 days | 15 | Cumulative Tweet Count Data | 9 | Alpha(1st) | 0.221\*\*\* | 83.332 |
| 7 days | 15 | Cumulative Tweet Count Data | 9 | Beta(1st) | 0.778\*\*\* | 83.332 |
| 7 days | 15 | Cumulative Tweet Count Data | 9 | Alpha(2nd) | 0.059\*\*\* | 83.332 |
| 7 days | 15 | Cumulative Tweet Count Data | 9 | Beta(2nd) | 0.901\*\*\* | 83.332 |
| 7 days | 15 | Cumulative Tweet Count Data | 9 | [Joint]DCCA1 | 0.003\*\* | 83.332 |
| 7 days | 15 | Cumulative Tweet Count Data | 9 | [Joint]DCCB1 | 0.994\*\*\* | 83.332 |
| 7 days | 15 | Cumulative Tweet Count Data | 10 | Alpha(1st) | 0.222\*\*\* | 83.354 |
| 7 days | 15 | Cumulative Tweet Count Data | 10 | Beta(1st) | 0.777\*\*\* | 83.354 |
| 7 days | 15 | Cumulative Tweet Count Data | 10 | Alpha(2nd) | 0.059\*\*\* | 83.354 |
| 7 days | 15 | Cumulative Tweet Count Data | 10 | Beta(2nd) | 0.901\*\*\* | 83.354 |
| 7 days | 15 | Cumulative Tweet Count Data | 10 | [Joint]DCCA1 | 0.006 | 83.354 |
| 7 days | 15 | Cumulative Tweet Count Data | 10 | [Joint]DCCB1 | 0.987\*\*\* | 83.354 |
| Weekdays | 15 | US Dollar Tweet Count Data | 0 | Alpha(1st) | 0.333\*\*\* | -6.3309 |
| Weekdays | 15 | US Dollar Tweet Count Data | 0 | Beta(1st) | 0.666\*\*\* | -6.3309 |
| Weekdays | 15 | US Dollar Tweet Count Data | 0 | Alpha(2nd) | 0.095\*\*\* | -6.3309 |
| Weekdays | 15 | US Dollar Tweet Count Data | 0 | Beta(2nd) | 0.89\*\*\* | -6.3309 |
| Weekdays | 15 | US Dollar Tweet Count Data | 0 | [Joint]DCCA1 | 0 | -6.3309 |
| Weekdays | 15 | US Dollar Tweet Count Data | 0 | [Joint]DCCB1 | 0.896\*\*\* | -6.3309 |
| Weekdays | 15 | US Dollar Tweet Count Data | 1 | Alpha(1st) | 0.333\*\*\* | -6.3316 |
| Weekdays | 15 | US Dollar Tweet Count Data | 1 | Beta(1st) | 0.666\*\*\* | -6.3316 |
| Weekdays | 15 | US Dollar Tweet Count Data | 1 | Alpha(2nd) | 0.095\*\*\* | -6.3316 |
| Weekdays | 15 | US Dollar Tweet Count Data | 1 | Beta(2nd) | 0.89\*\*\* | -6.3316 |
| Weekdays | 15 | US Dollar Tweet Count Data | 1 | [Joint]DCCA1 | 0 | -6.3316 |
| Weekdays | 15 | US Dollar Tweet Count Data | 1 | [Joint]DCCB1 | 0.944\*\*\* | -6.3316 |
| Weekdays | 15 | US Dollar Tweet Count Data | 2 | Alpha(1st) | 0.333\*\*\* | -6.3312 |
| Weekdays | 15 | US Dollar Tweet Count Data | 2 | Beta(1st) | 0.666\*\*\* | -6.3312 |
| Weekdays | 15 | US Dollar Tweet Count Data | 2 | Alpha(2nd) | 0.095\*\*\* | -6.3312 |
| Weekdays | 15 | US Dollar Tweet Count Data | 2 | Beta(2nd) | 0.89\*\*\* | -6.3312 |
| Weekdays | 15 | US Dollar Tweet Count Data | 2 | [Joint]DCCA1 | 0 | -6.3312 |
| Weekdays | 15 | US Dollar Tweet Count Data | 2 | [Joint]DCCB1 | 0.934\*\*\* | -6.3312 |
| Weekdays | 15 | US Dollar Tweet Count Data | 3 | Alpha(1st) | 0.333\*\*\* | -6.3287 |
| Weekdays | 15 | US Dollar Tweet Count Data | 3 | Beta(1st) | 0.666\*\*\* | -6.3287 |
| Weekdays | 15 | US Dollar Tweet Count Data | 3 | Alpha(2nd) | 0.095\*\*\* | -6.3287 |
| Weekdays | 15 | US Dollar Tweet Count Data | 3 | Beta(2nd) | 0.89\*\*\* | -6.3287 |
| Weekdays | 15 | US Dollar Tweet Count Data | 3 | [Joint]DCCA1 | 0 | -6.3287 |
| Weekdays | 15 | US Dollar Tweet Count Data | 3 | [Joint]DCCB1 | 0.927\*\*\* | -6.3287 |
| Weekdays | 15 | US Dollar Tweet Count Data | 4 | Alpha(1st) | 0.333\*\*\* | -6.3294 |
| Weekdays | 15 | US Dollar Tweet Count Data | 4 | Beta(1st) | 0.666\*\*\* | -6.3294 |
| Weekdays | 15 | US Dollar Tweet Count Data | 4 | Alpha(2nd) | 0.095\*\*\* | -6.3294 |
| Weekdays | 15 | US Dollar Tweet Count Data | 4 | Beta(2nd) | 0.89\*\*\* | -6.3294 |
| Weekdays | 15 | US Dollar Tweet Count Data | 4 | [Joint]DCCA1 | 0.001 | -6.3294 |
| Weekdays | 15 | US Dollar Tweet Count Data | 4 | [Joint]DCCB1 | 0.989\*\*\* | -6.3294 |
| Weekdays | 15 | US Dollar Tweet Count Data | 5 | Alpha(1st) | 0.333\*\*\* | -6.3296 |
| Weekdays | 15 | US Dollar Tweet Count Data | 5 | Beta(1st) | 0.666\*\*\* | -6.3296 |
| Weekdays | 15 | US Dollar Tweet Count Data | 5 | Alpha(2nd) | 0.095\*\*\* | -6.3296 |
| Weekdays | 15 | US Dollar Tweet Count Data | 5 | Beta(2nd) | 0.89\*\*\* | -6.3296 |
| Weekdays | 15 | US Dollar Tweet Count Data | 5 | [Joint]DCCA1 | 0 | -6.3296 |
| Weekdays | 15 | US Dollar Tweet Count Data | 5 | [Joint]DCCB1 | 0.926\*\*\* | -6.3296 |
| Weekdays | 15 | US Dollar Tweet Count Data | 6 | Alpha(1st) | 0.333\*\*\* | -6.3304 |
| Weekdays | 15 | US Dollar Tweet Count Data | 6 | Beta(1st) | 0.666\*\*\* | -6.3304 |
| Weekdays | 15 | US Dollar Tweet Count Data | 6 | Alpha(2nd) | 0.095\*\*\* | -6.3304 |
| Weekdays | 15 | US Dollar Tweet Count Data | 6 | Beta(2nd) | 0.89\*\*\* | -6.3304 |
| Weekdays | 15 | US Dollar Tweet Count Data | 6 | [Joint]DCCA1 | 0 | -6.3304 |
| Weekdays | 15 | US Dollar Tweet Count Data | 6 | [Joint]DCCB1 | 0.938\*\*\* | -6.3304 |
| Weekdays | 15 | US Dollar Tweet Count Data | 7 | Alpha(1st) | 0.332\*\*\* | -6.3298 |
| Weekdays | 15 | US Dollar Tweet Count Data | 7 | Beta(1st) | 0.667\*\*\* | -6.3298 |
| Weekdays | 15 | US Dollar Tweet Count Data | 7 | Alpha(2nd) | 0.095\*\*\* | -6.3298 |
| Weekdays | 15 | US Dollar Tweet Count Data | 7 | Beta(2nd) | 0.89\*\*\* | -6.3298 |
| Weekdays | 15 | US Dollar Tweet Count Data | 7 | [Joint]DCCA1 | 0 | -6.3298 |
| Weekdays | 15 | US Dollar Tweet Count Data | 7 | [Joint]DCCB1 | 0.919\*\*\* | -6.3298 |
| Weekdays | 15 | US Dollar Tweet Count Data | 8 | Alpha(1st) | 0.332\*\*\* | -6.3297 |
| Weekdays | 15 | US Dollar Tweet Count Data | 8 | Beta(1st) | 0.667\*\*\* | -6.3297 |
| Weekdays | 15 | US Dollar Tweet Count Data | 8 | Alpha(2nd) | 0.095\*\*\* | -6.3297 |
| Weekdays | 15 | US Dollar Tweet Count Data | 8 | Beta(2nd) | 0.89\*\*\* | -6.3297 |
| Weekdays | 15 | US Dollar Tweet Count Data | 8 | [Joint]DCCA1 | 0 | -6.3297 |
| Weekdays | 15 | US Dollar Tweet Count Data | 8 | [Joint]DCCB1 | 0.928\*\*\* | -6.3297 |
| Weekdays | 15 | US Dollar Tweet Count Data | 9 | Alpha(1st) | 0.332\*\*\* | -6.33 |
| Weekdays | 15 | US Dollar Tweet Count Data | 9 | Beta(1st) | 0.667\*\*\* | -6.33 |
| Weekdays | 15 | US Dollar Tweet Count Data | 9 | Alpha(2nd) | 0.095\*\*\* | -6.33 |
| Weekdays | 15 | US Dollar Tweet Count Data | 9 | Beta(2nd) | 0.89\*\*\* | -6.33 |
| Weekdays | 15 | US Dollar Tweet Count Data | 9 | [Joint]DCCA1 | 0 | -6.33 |
| Weekdays | 15 | US Dollar Tweet Count Data | 9 | [Joint]DCCB1 | 0.987\*\*\* | -6.33 |
| Weekdays | 15 | US Dollar Tweet Count Data | 10 | Alpha(1st) | 0.332\*\*\* | -6.3295 |
| Weekdays | 15 | US Dollar Tweet Count Data | 10 | Beta(1st) | 0.667\*\*\* | -6.3295 |
| Weekdays | 15 | US Dollar Tweet Count Data | 10 | Alpha(2nd) | 0.095\*\*\* | -6.3295 |
| Weekdays | 15 | US Dollar Tweet Count Data | 10 | Beta(2nd) | 0.89\*\*\* | -6.3295 |
| Weekdays | 15 | US Dollar Tweet Count Data | 10 | [Joint]DCCA1 | 0 | -6.3295 |
| Weekdays | 15 | US Dollar Tweet Count Data | 10 | [Joint]DCCB1 | 0.933\*\*\* | -6.3295 |
| Weekdays | 15 | Cumulative Tweet Count Data | 0 | Alpha(1st) | 0.289\*\*\* | -7.6967 |
| Weekdays | 15 | Cumulative Tweet Count Data | 0 | Beta(1st) | 0.71\*\*\* | -7.6967 |
| Weekdays | 15 | Cumulative Tweet Count Data | 0 | Alpha(2nd) | 0.095\*\*\* | -7.6967 |
| Weekdays | 15 | Cumulative Tweet Count Data | 0 | Beta(2nd) | 0.89\*\*\* | -7.6967 |
| Weekdays | 15 | Cumulative Tweet Count Data | 0 | [Joint]DCCA1 | 0 | -7.6967 |
| Weekdays | 15 | Cumulative Tweet Count Data | 0 | [Joint]DCCB1 | 0.993\*\*\* | -7.6967 |
| Weekdays | 15 | Cumulative Tweet Count Data | 1 | Alpha(1st) | 0.289\*\*\* | -7.6976 |
| Weekdays | 15 | Cumulative Tweet Count Data | 1 | Beta(1st) | 0.71\*\*\* | -7.6976 |
| Weekdays | 15 | Cumulative Tweet Count Data | 1 | Alpha(2nd) | 0.095\*\*\* | -7.6976 |
| Weekdays | 15 | Cumulative Tweet Count Data | 1 | Beta(2nd) | 0.89\*\*\* | -7.6976 |
| Weekdays | 15 | Cumulative Tweet Count Data | 1 | [Joint]DCCA1 | 0 | -7.6976 |
| Weekdays | 15 | Cumulative Tweet Count Data | 1 | [Joint]DCCB1 | 0.916\*\*\* | -7.6976 |
| Weekdays | 15 | Cumulative Tweet Count Data | 2 | Alpha(1st) | 0.289\*\*\* | -7.6972 |
| Weekdays | 15 | Cumulative Tweet Count Data | 2 | Beta(1st) | 0.71\*\*\* | -7.6972 |
| Weekdays | 15 | Cumulative Tweet Count Data | 2 | Alpha(2nd) | 0.095\*\*\* | -7.6972 |
| Weekdays | 15 | Cumulative Tweet Count Data | 2 | Beta(2nd) | 0.89\*\*\* | -7.6972 |
| Weekdays | 15 | Cumulative Tweet Count Data | 2 | [Joint]DCCA1 | 0.001\* | -7.6972 |
| Weekdays | 15 | Cumulative Tweet Count Data | 2 | [Joint]DCCB1 | 0.995\*\*\* | -7.6972 |
| Weekdays | 15 | Cumulative Tweet Count Data | 3 | Alpha(1st) | 0.289\*\*\* | -7.6946 |
| Weekdays | 15 | Cumulative Tweet Count Data | 3 | Beta(1st) | 0.71\*\*\* | -7.6946 |
| Weekdays | 15 | Cumulative Tweet Count Data | 3 | Alpha(2nd) | 0.095\*\*\* | -7.6946 |
| Weekdays | 15 | Cumulative Tweet Count Data | 3 | Beta(2nd) | 0.89\*\*\* | -7.6946 |
| Weekdays | 15 | Cumulative Tweet Count Data | 3 | [Joint]DCCA1 | 0.001\*\* | -7.6946 |
| Weekdays | 15 | Cumulative Tweet Count Data | 3 | [Joint]DCCB1 | 0.997\*\*\* | -7.6946 |
| Weekdays | 15 | Cumulative Tweet Count Data | 4 | Alpha(1st) | 0.289\*\*\* | -7.6952 |
| Weekdays | 15 | Cumulative Tweet Count Data | 4 | Beta(1st) | 0.71\*\*\* | -7.6952 |
| Weekdays | 15 | Cumulative Tweet Count Data | 4 | Alpha(2nd) | 0.095\*\*\* | -7.6952 |
| Weekdays | 15 | Cumulative Tweet Count Data | 4 | Beta(2nd) | 0.89\*\*\* | -7.6952 |
| Weekdays | 15 | Cumulative Tweet Count Data | 4 | [Joint]DCCA1 | 0 | -7.6952 |
| Weekdays | 15 | Cumulative Tweet Count Data | 4 | [Joint]DCCB1 | 0.956\*\*\* | -7.6952 |
| Weekdays | 15 | Cumulative Tweet Count Data | 5 | Alpha(1st) | 0.289\*\*\* | -7.6955 |
| Weekdays | 15 | Cumulative Tweet Count Data | 5 | Beta(1st) | 0.71\*\*\* | -7.6955 |
| Weekdays | 15 | Cumulative Tweet Count Data | 5 | Alpha(2nd) | 0.095\*\*\* | -7.6955 |
| Weekdays | 15 | Cumulative Tweet Count Data | 5 | Beta(2nd) | 0.89\*\*\* | -7.6955 |
| Weekdays | 15 | Cumulative Tweet Count Data | 5 | [Joint]DCCA1 | 0 | -7.6955 |
| Weekdays | 15 | Cumulative Tweet Count Data | 5 | [Joint]DCCB1 | 0.914\*\*\* | -7.6955 |
| Weekdays | 15 | Cumulative Tweet Count Data | 6 | Alpha(1st) | 0.289\*\*\* | -7.6963 |
| Weekdays | 15 | Cumulative Tweet Count Data | 6 | Beta(1st) | 0.71\*\*\* | -7.6963 |
| Weekdays | 15 | Cumulative Tweet Count Data | 6 | Alpha(2nd) | 0.095\*\*\* | -7.6963 |
| Weekdays | 15 | Cumulative Tweet Count Data | 6 | Beta(2nd) | 0.89\*\*\* | -7.6963 |
| Weekdays | 15 | Cumulative Tweet Count Data | 6 | [Joint]DCCA1 | 0 | -7.6963 |
| Weekdays | 15 | Cumulative Tweet Count Data | 6 | [Joint]DCCB1 | 0.928\*\*\* | -7.6963 |
| Weekdays | 15 | Cumulative Tweet Count Data | 7 | Alpha(1st) | 0.289\*\*\* | -7.6958 |
| Weekdays | 15 | Cumulative Tweet Count Data | 7 | Beta(1st) | 0.71\*\*\* | -7.6958 |
| Weekdays | 15 | Cumulative Tweet Count Data | 7 | Alpha(2nd) | 0.095\*\*\* | -7.6958 |
| Weekdays | 15 | Cumulative Tweet Count Data | 7 | Beta(2nd) | 0.89\*\*\* | -7.6958 |
| Weekdays | 15 | Cumulative Tweet Count Data | 7 | [Joint]DCCA1 | 0 | -7.6958 |
| Weekdays | 15 | Cumulative Tweet Count Data | 7 | [Joint]DCCB1 | 0.917\*\*\* | -7.6958 |
| Weekdays | 15 | Cumulative Tweet Count Data | 8 | Alpha(1st) | 0.289\*\*\* | -7.6955 |
| Weekdays | 15 | Cumulative Tweet Count Data | 8 | Beta(1st) | 0.71\*\*\* | -7.6955 |
| Weekdays | 15 | Cumulative Tweet Count Data | 8 | Alpha(2nd) | 0.095\*\*\* | -7.6955 |
| Weekdays | 15 | Cumulative Tweet Count Data | 8 | Beta(2nd) | 0.89\*\*\* | -7.6955 |
| Weekdays | 15 | Cumulative Tweet Count Data | 8 | [Joint]DCCA1 | 0 | -7.6955 |
| Weekdays | 15 | Cumulative Tweet Count Data | 8 | [Joint]DCCB1 | 0.927\*\*\* | -7.6955 |
| Weekdays | 15 | Cumulative Tweet Count Data | 9 | Alpha(1st) | 0.289\*\*\* | -7.6959 |
| Weekdays | 15 | Cumulative Tweet Count Data | 9 | Beta(1st) | 0.71\*\*\* | -7.6959 |
| Weekdays | 15 | Cumulative Tweet Count Data | 9 | Alpha(2nd) | 0.095\*\*\* | -7.6959 |
| Weekdays | 15 | Cumulative Tweet Count Data | 9 | Beta(2nd) | 0.89\*\*\* | -7.6959 |
| Weekdays | 15 | Cumulative Tweet Count Data | 9 | [Joint]DCCA1 | 0 | -7.6959 |
| Weekdays | 15 | Cumulative Tweet Count Data | 9 | [Joint]DCCB1 | 0.921\*\*\* | -7.6959 |
| Weekdays | 15 | Cumulative Tweet Count Data | 10 | Alpha(1st) | 0.289\*\*\* | -7.6953 |
| Weekdays | 15 | Cumulative Tweet Count Data | 10 | Beta(1st) | 0.71\*\*\* | -7.6953 |
| Weekdays | 15 | Cumulative Tweet Count Data | 10 | Alpha(2nd) | 0.095\*\*\* | -7.6953 |
| Weekdays | 15 | Cumulative Tweet Count Data | 10 | Beta(2nd) | 0.89\*\*\* | -7.6953 |
| Weekdays | 15 | Cumulative Tweet Count Data | 10 | [Joint]DCCA1 | 0 | -7.6953 |
| Weekdays | 15 | Cumulative Tweet Count Data | 10 | [Joint]DCCB1 | 0.946\*\*\* | -7.6953 |
| 7 days | 30 | US Dollar Tweet Count Data | 0 | Alpha(1st) | 0.088 | 62.901 |
| 7 days | 30 | US Dollar Tweet Count Data | 0 | Beta(1st) | 0.907 | 62.901 |
| 7 days | 30 | US Dollar Tweet Count Data | 0 | Alpha(2nd) | 0.171\*\*\* | 62.901 |
| 7 days | 30 | US Dollar Tweet Count Data | 0 | Beta(2nd) | 0.82\*\*\* | 62.901 |
| 7 days | 30 | US Dollar Tweet Count Data | 0 | [Joint]DCCA1 | 0.005\* | 62.901 |
| 7 days | 30 | US Dollar Tweet Count Data | 0 | [Joint]DCCB1 | 0.994\*\*\* | 62.901 |
| 7 days | 30 | US Dollar Tweet Count Data | 2 | Alpha(1st) | 0.094 | 62.939 |
| 7 days | 30 | US Dollar Tweet Count Data | 2 | Beta(1st) | 0.903 | 62.939 |
| 7 days | 30 | US Dollar Tweet Count Data | 2 | Alpha(2nd) | 0.171\*\*\* | 62.939 |
| 7 days | 30 | US Dollar Tweet Count Data | 2 | Beta(2nd) | 0.82\*\*\* | 62.939 |
| 7 days | 30 | US Dollar Tweet Count Data | 2 | [Joint]DCCA1 | 0 | 62.939 |
| 7 days | 30 | US Dollar Tweet Count Data | 2 | [Joint]DCCB1 | 0.922\*\*\* | 62.939 |
| 7 days | 30 | US Dollar Tweet Count Data | 3 | Alpha(1st) | 0.191 | 62.919 |
| 7 days | 30 | US Dollar Tweet Count Data | 3 | Beta(1st) | 0.807 | 62.919 |
| 7 days | 30 | US Dollar Tweet Count Data | 3 | Alpha(2nd) | 0.17\*\*\* | 62.919 |
| 7 days | 30 | US Dollar Tweet Count Data | 3 | Beta(2nd) | 0.821\*\*\* | 62.919 |
| 7 days | 30 | US Dollar Tweet Count Data | 3 | [Joint]DCCA1 | 0.002\*\* | 62.919 |
| 7 days | 30 | US Dollar Tweet Count Data | 3 | [Joint]DCCB1 | 0.995\*\*\* | 62.919 |
| 7 days | 30 | US Dollar Tweet Count Data | 4 | Alpha(1st) | 0.067 | 63.071 |
| 7 days | 30 | US Dollar Tweet Count Data | 4 | Beta(1st) | 0.923 | 63.071 |
| 7 days | 30 | US Dollar Tweet Count Data | 4 | Alpha(2nd) | 0.17\*\*\* | 63.071 |
| 7 days | 30 | US Dollar Tweet Count Data | 4 | Beta(2nd) | 0.821\*\*\* | 63.071 |
| 7 days | 30 | US Dollar Tweet Count Data | 4 | [Joint]DCCA1 | 0 | 63.071 |
| 7 days | 30 | US Dollar Tweet Count Data | 4 | [Joint]DCCB1 | 0.923\*\*\* | 63.071 |
| 7 days | 30 | US Dollar Tweet Count Data | 5 | Alpha(1st) | 0.224 | 63.053 |
| 7 days | 30 | US Dollar Tweet Count Data | 5 | Beta(1st) | 0.774 | 63.053 |
| 7 days | 30 | US Dollar Tweet Count Data | 5 | Alpha(2nd) | 0.17\*\* | 63.053 |
| 7 days | 30 | US Dollar Tweet Count Data | 5 | Beta(2nd) | 0.821\*\*\* | 63.053 |
| 7 days | 30 | US Dollar Tweet Count Data | 5 | [Joint]DCCA1 | 0 | 63.053 |
| 7 days | 30 | US Dollar Tweet Count Data | 5 | [Joint]DCCB1 | 0.954\*\*\* | 63.053 |
| 7 days | 30 | US Dollar Tweet Count Data | 6 | Alpha(1st) | 0.173 | 63.225 |
| 7 days | 30 | US Dollar Tweet Count Data | 6 | Beta(1st) | 0.826 | 63.225 |
| 7 days | 30 | US Dollar Tweet Count Data | 6 | Alpha(2nd) | 0.17 | 63.225 |
| 7 days | 30 | US Dollar Tweet Count Data | 6 | Beta(2nd) | 0.821\*\*\* | 63.225 |
| 7 days | 30 | US Dollar Tweet Count Data | 6 | [Joint]DCCA1 | 0.001 | 63.225 |
| 7 days | 30 | US Dollar Tweet Count Data | 6 | [Joint]DCCB1 | 0.988\*\*\* | 63.225 |
| 7 days | 30 | US Dollar Tweet Count Data | 7 | Alpha(1st) | 0.137 | 63.518 |
| 7 days | 30 | US Dollar Tweet Count Data | 7 | Beta(1st) | 0.857 | 63.518 |
| 7 days | 30 | US Dollar Tweet Count Data | 7 | Alpha(2nd) | 0.17\*\*\* | 63.518 |
| 7 days | 30 | US Dollar Tweet Count Data | 7 | Beta(2nd) | 0.821\*\*\* | 63.518 |
| 7 days | 30 | US Dollar Tweet Count Data | 7 | [Joint]DCCA1 | 0 | 63.518 |
| 7 days | 30 | US Dollar Tweet Count Data | 7 | [Joint]DCCB1 | 0.929\*\*\* | 63.518 |
| 7 days | 30 | US Dollar Tweet Count Data | 8 | Alpha(1st) | 0.222\*\*\* | 63.437 |
| 7 days | 30 | US Dollar Tweet Count Data | 8 | Beta(1st) | 0.777\*\*\* | 63.437 |
| 7 days | 30 | US Dollar Tweet Count Data | 8 | Alpha(2nd) | 0.169\*\*\* | 63.437 |
| 7 days | 30 | US Dollar Tweet Count Data | 8 | Beta(2nd) | 0.822\*\*\* | 63.437 |
| 7 days | 30 | US Dollar Tweet Count Data | 8 | [Joint]DCCA1 | 0 | 63.437 |
| 7 days | 30 | US Dollar Tweet Count Data | 8 | [Joint]DCCB1 | 0.917\*\*\* | 63.437 |
| 7 days | 30 | US Dollar Tweet Count Data | 9 | Alpha(1st) | 0.072 | 63.688 |
| 7 days | 30 | US Dollar Tweet Count Data | 9 | Beta(1st) | 0.926\*\*\* | 63.688 |
| 7 days | 30 | US Dollar Tweet Count Data | 9 | Alpha(2nd) | 0.169\*\*\* | 63.688 |
| 7 days | 30 | US Dollar Tweet Count Data | 9 | Beta(2nd) | 0.822\*\*\* | 63.688 |
| 7 days | 30 | US Dollar Tweet Count Data | 9 | [Joint]DCCA1 | 0\* | 63.688 |
| 7 days | 30 | US Dollar Tweet Count Data | 9 | [Joint]DCCB1 | 0.922\*\*\* | 63.688 |
| 7 days | 30 | Cumulative Tweet Count Data | 0 | Alpha(1st) | 0.063\*\*\* | 62.336 |
| 7 days | 30 | Cumulative Tweet Count Data | 0 | Beta(1st) | 0.926\*\*\* | 62.336 |
| 7 days | 30 | Cumulative Tweet Count Data | 0 | Alpha(2nd) | 0.171\*\*\* | 62.336 |
| 7 days | 30 | Cumulative Tweet Count Data | 0 | Beta(2nd) | 0.82\*\*\* | 62.336 |
| 7 days | 30 | Cumulative Tweet Count Data | 0 | [Joint]DCCA1 | 0 | 62.336 |
| 7 days | 30 | Cumulative Tweet Count Data | 0 | [Joint]DCCB1 | 0.957\*\*\* | 62.336 |
| 7 days | 30 | Cumulative Tweet Count Data | 1 | Alpha(1st) | 0.065 | 62.495 |
| 7 days | 30 | Cumulative Tweet Count Data | 1 | Beta(1st) | 0.883 | 62.495 |
| 7 days | 30 | Cumulative Tweet Count Data | 1 | Alpha(2nd) | 0.171\*\*\* | 62.495 |
| 7 days | 30 | Cumulative Tweet Count Data | 1 | Beta(2nd) | 0.82\*\*\* | 62.495 |
| 7 days | 30 | Cumulative Tweet Count Data | 1 | [Joint]DCCA1 | 0.031 | 62.495 |
| 7 days | 30 | Cumulative Tweet Count Data | 1 | [Joint]DCCB1 | 0.95\*\*\* | 62.495 |
| 7 days | 30 | Cumulative Tweet Count Data | 2 | Alpha(1st) | 0.182 | 62.255 |
| 7 days | 30 | Cumulative Tweet Count Data | 2 | Beta(1st) | 0.806 | 62.255 |
| 7 days | 30 | Cumulative Tweet Count Data | 2 | Alpha(2nd) | 0.171\*\*\* | 62.255 |
| 7 days | 30 | Cumulative Tweet Count Data | 2 | Beta(2nd) | 0.82\*\*\* | 62.255 |
| 7 days | 30 | Cumulative Tweet Count Data | 2 | [Joint]DCCA1 | 0 | 62.255 |
| 7 days | 30 | Cumulative Tweet Count Data | 2 | [Joint]DCCB1 | 0.925\*\*\* | 62.255 |
| 7 days | 30 | Cumulative Tweet Count Data | 3 | Alpha(1st) | 0.188\*\*\* | 62.435 |
| 7 days | 30 | Cumulative Tweet Count Data | 3 | Beta(1st) | 0.777\*\*\* | 62.435 |
| 7 days | 30 | Cumulative Tweet Count Data | 3 | Alpha(2nd) | 0.17\*\*\* | 62.435 |
| 7 days | 30 | Cumulative Tweet Count Data | 3 | Beta(2nd) | 0.821\*\*\* | 62.435 |
| 7 days | 30 | Cumulative Tweet Count Data | 3 | [Joint]DCCA1 | 0.089\*\*\* | 62.435 |
| 7 days | 30 | Cumulative Tweet Count Data | 3 | [Joint]DCCB1 | 0.001 | 62.435 |
| 7 days | 30 | Cumulative Tweet Count Data | 4 | Alpha(1st) | 0.073 | 62.792 |
| 7 days | 30 | Cumulative Tweet Count Data | 4 | Beta(1st) | 0.878 | 62.792 |
| 7 days | 30 | Cumulative Tweet Count Data | 4 | Alpha(2nd) | 0.17\*\*\* | 62.792 |
| 7 days | 30 | Cumulative Tweet Count Data | 4 | Beta(2nd) | 0.821\*\*\* | 62.792 |
| 7 days | 30 | Cumulative Tweet Count Data | 4 | [Joint]DCCA1 | 0.137\*\*\* | 62.792 |
| 7 days | 30 | Cumulative Tweet Count Data | 4 | [Joint]DCCB1 | 0.528\*\*\* | 62.792 |
| 7 days | 30 | Cumulative Tweet Count Data | 6 | Alpha(1st) | 0.2 | 62.733 |
| 7 days | 30 | Cumulative Tweet Count Data | 6 | Beta(1st) | 0.767 | 62.733 |
| 7 days | 30 | Cumulative Tweet Count Data | 6 | Alpha(2nd) | 0.17 | 62.733 |
| 7 days | 30 | Cumulative Tweet Count Data | 6 | Beta(2nd) | 0.821\*\*\* | 62.733 |
| 7 days | 30 | Cumulative Tweet Count Data | 6 | [Joint]DCCA1 | 0.039\*\* | 62.733 |
| 7 days | 30 | Cumulative Tweet Count Data | 6 | [Joint]DCCB1 | 0.951\*\*\* | 62.733 |
| 7 days | 30 | Cumulative Tweet Count Data | 7 | Alpha(1st) | 0.208 | 62.903 |
| 7 days | 30 | Cumulative Tweet Count Data | 7 | Beta(1st) | 0.722 | 62.903 |
| 7 days | 30 | Cumulative Tweet Count Data | 7 | Alpha(2nd) | 0.17\*\*\* | 62.903 |
| 7 days | 30 | Cumulative Tweet Count Data | 7 | Beta(2nd) | 0.821\*\*\* | 62.903 |
| 7 days | 30 | Cumulative Tweet Count Data | 7 | [Joint]DCCA1 | 0.301\*\* | 62.903 |
| 7 days | 30 | Cumulative Tweet Count Data | 7 | [Joint]DCCB1 | 0 | 62.903 |
| 7 days | 30 | Cumulative Tweet Count Data | 8 | Alpha(1st) | 0.06\*\*\* | 63.111 |
| 7 days | 30 | Cumulative Tweet Count Data | 8 | Beta(1st) | 0.926\*\*\* | 63.111 |
| 7 days | 30 | Cumulative Tweet Count Data | 8 | Alpha(2nd) | 0.169\*\*\* | 63.111 |
| 7 days | 30 | Cumulative Tweet Count Data | 8 | Beta(2nd) | 0.822\*\*\* | 63.111 |
| 7 days | 30 | Cumulative Tweet Count Data | 8 | [Joint]DCCA1 | 0.175\*\* | 63.111 |
| 7 days | 30 | Cumulative Tweet Count Data | 8 | [Joint]DCCB1 | 0.001 | 63.111 |
| 7 days | 30 | Cumulative Tweet Count Data | 9 | Alpha(1st) | 0.068\*\*\* | 63.086 |
| 7 days | 30 | Cumulative Tweet Count Data | 9 | Beta(1st) | 0.917\*\*\* | 63.086 |
| 7 days | 30 | Cumulative Tweet Count Data | 9 | Alpha(2nd) | 0.169\*\*\* | 63.086 |
| 7 days | 30 | Cumulative Tweet Count Data | 9 | Beta(2nd) | 0.822\*\*\* | 63.086 |
| 7 days | 30 | Cumulative Tweet Count Data | 9 | [Joint]DCCA1 | 0.033\*\*\* | 63.086 |
| 7 days | 30 | Cumulative Tweet Count Data | 9 | [Joint]DCCB1 | 0.948\*\*\* | 63.086 |
| 7 days | 30 | Cumulative Tweet Count Data | 10 | Alpha(1st) | 0.068 | 63.254 |
| 7 days | 30 | Cumulative Tweet Count Data | 10 | Beta(1st) | 0.92 | 63.254 |
| 7 days | 30 | Cumulative Tweet Count Data | 10 | Alpha(2nd) | 0.169\*\*\* | 63.254 |
| 7 days | 30 | Cumulative Tweet Count Data | 10 | Beta(2nd) | 0.822\*\*\* | 63.254 |
| 7 days | 30 | Cumulative Tweet Count Data | 10 | [Joint]DCCA1 | 0.124\* | 63.254 |
| 7 days | 30 | Cumulative Tweet Count Data | 10 | [Joint]DCCB1 | 0 | 63.254 |
| Weekdays | 30 | US Dollar Tweet Count Data | 0 | Alpha(1st) | 0.313\*\*\* | -4.5475 |
| Weekdays | 30 | US Dollar Tweet Count Data | 0 | Beta(1st) | 0.686\*\*\* | -4.5475 |
| Weekdays | 30 | US Dollar Tweet Count Data | 0 | Alpha(2nd) | 0.349\*\*\* | -4.5475 |
| Weekdays | 30 | US Dollar Tweet Count Data | 0 | Beta(2nd) | 0.65\*\*\* | -4.5475 |
| Weekdays | 30 | US Dollar Tweet Count Data | 0 | [Joint]DCCA1 | 0.059\* | -4.5475 |
| Weekdays | 30 | US Dollar Tweet Count Data | 0 | [Joint]DCCB1 | 0.891\*\*\* | -4.5475 |
| Weekdays | 30 | US Dollar Tweet Count Data | 1 | Alpha(1st) | 0.247 | -4.5768 |
| Weekdays | 30 | US Dollar Tweet Count Data | 1 | Beta(1st) | 0.749 | -4.5768 |
| Weekdays | 30 | US Dollar Tweet Count Data | 1 | Alpha(2nd) | 0.351\*\*\* | -4.5768 |
| Weekdays | 30 | US Dollar Tweet Count Data | 1 | Beta(2nd) | 0.648\*\*\* | -4.5768 |
| Weekdays | 30 | US Dollar Tweet Count Data | 1 | [Joint]DCCA1 | 0.001 | -4.5768 |
| Weekdays | 30 | US Dollar Tweet Count Data | 1 | [Joint]DCCB1 | 0.995\*\*\* | -4.5768 |
| Weekdays | 30 | US Dollar Tweet Count Data | 3 | Alpha(1st) | 0.299\*\*\* | -4.5762 |
| Weekdays | 30 | US Dollar Tweet Count Data | 3 | Beta(1st) | 0.7\*\*\* | -4.5762 |
| Weekdays | 30 | US Dollar Tweet Count Data | 3 | Alpha(2nd) | 0.352\*\*\* | -4.5762 |
| Weekdays | 30 | US Dollar Tweet Count Data | 3 | Beta(2nd) | 0.647\*\*\* | -4.5762 |
| Weekdays | 30 | US Dollar Tweet Count Data | 3 | [Joint]DCCA1 | 0 | -4.5762 |
| Weekdays | 30 | US Dollar Tweet Count Data | 3 | [Joint]DCCB1 | 0.982\*\*\* | -4.5762 |
| Weekdays | 30 | US Dollar Tweet Count Data | 4 | Alpha(1st) | 0.32 | -5.9035 |
| Weekdays | 30 | US Dollar Tweet Count Data | 4 | Beta(1st) | 0.594 | -5.9035 |
| Weekdays | 30 | US Dollar Tweet Count Data | 4 | Alpha(2nd) | 0.214\*\*\* | -5.9035 |
| Weekdays | 30 | US Dollar Tweet Count Data | 4 | Beta(2nd) | 0.785\*\*\* | -5.9035 |
| Weekdays | 30 | US Dollar Tweet Count Data | 4 | [Joint]DCCA1 | 0 | -5.9035 |
| Weekdays | 30 | US Dollar Tweet Count Data | 4 | [Joint]DCCB1 | 0.917\*\*\* | -5.9035 |
| Weekdays | 30 | US Dollar Tweet Count Data | 5 | Alpha(1st) | 0.286 | -5.7609 |
| Weekdays | 30 | US Dollar Tweet Count Data | 5 | Beta(1st) | 0.705 | -5.7609 |
| Weekdays | 30 | US Dollar Tweet Count Data | 5 | Alpha(2nd) | 0.214\*\*\* | -5.7609 |
| Weekdays | 30 | US Dollar Tweet Count Data | 5 | Beta(2nd) | 0.785\*\*\* | -5.7609 |
| Weekdays | 30 | US Dollar Tweet Count Data | 5 | [Joint]DCCA1 | 0\*\*\* | -5.7609 |
| Weekdays | 30 | US Dollar Tweet Count Data | 5 | [Joint]DCCB1 | 0.824\*\*\* | -5.7609 |
| Weekdays | 30 | US Dollar Tweet Count Data | 6 | Alpha(1st) | 0.282\*\*\* | -5.7402 |
| Weekdays | 30 | US Dollar Tweet Count Data | 6 | Beta(1st) | 0.714\*\*\* | -5.7402 |
| Weekdays | 30 | US Dollar Tweet Count Data | 6 | Alpha(2nd) | 0.214\*\*\* | -5.7402 |
| Weekdays | 30 | US Dollar Tweet Count Data | 6 | Beta(2nd) | 0.784\*\*\* | -5.7402 |
| Weekdays | 30 | US Dollar Tweet Count Data | 6 | [Joint]DCCA1 | 0.019 | -5.7402 |
| Weekdays | 30 | US Dollar Tweet Count Data | 6 | [Joint]DCCB1 | 0.907\*\*\* | -5.7402 |
| Weekdays | 30 | US Dollar Tweet Count Data | 7 | Alpha(1st) | 0.057 | -5.5844 |
| Weekdays | 30 | US Dollar Tweet Count Data | 7 | Beta(1st) | 0.935 | -5.5844 |
| Weekdays | 30 | US Dollar Tweet Count Data | 7 | Alpha(2nd) | 0.214\*\*\* | -5.5844 |
| Weekdays | 30 | US Dollar Tweet Count Data | 7 | Beta(2nd) | 0.784\*\*\* | -5.5844 |
| Weekdays | 30 | US Dollar Tweet Count Data | 7 | [Joint]DCCA1 | 0.015 | -5.5844 |
| Weekdays | 30 | US Dollar Tweet Count Data | 7 | [Joint]DCCB1 | 0.573 | -5.5844 |
| Weekdays | 30 | US Dollar Tweet Count Data | 9 | Alpha(1st) | 0.203\*\*\* | -5.7045 |
| Weekdays | 30 | US Dollar Tweet Count Data | 9 | Beta(1st) | 0.78\*\*\* | -5.7045 |
| Weekdays | 30 | US Dollar Tweet Count Data | 9 | Alpha(2nd) | 0.214\*\*\* | -5.7045 |
| Weekdays | 30 | US Dollar Tweet Count Data | 9 | Beta(2nd) | 0.785\*\*\* | -5.7045 |
| Weekdays | 30 | US Dollar Tweet Count Data | 9 | [Joint]DCCA1 | 0 | -5.7045 |
| Weekdays | 30 | US Dollar Tweet Count Data | 9 | [Joint]DCCB1 | 0.916\*\*\* | -5.7045 |
| Weekdays | 30 | US Dollar Tweet Count Data | 10 | Alpha(1st) | 0.3\*\*\* | -5.7677 |
| Weekdays | 30 | US Dollar Tweet Count Data | 10 | Beta(1st) | 0.699\*\*\* | -5.7677 |
| Weekdays | 30 | US Dollar Tweet Count Data | 10 | Alpha(2nd) | 0.215\*\*\* | -5.7677 |
| Weekdays | 30 | US Dollar Tweet Count Data | 10 | Beta(2nd) | 0.784\*\*\* | -5.7677 |
| Weekdays | 30 | US Dollar Tweet Count Data | 10 | [Joint]DCCA1 | 0 | -5.7677 |
| Weekdays | 30 | US Dollar Tweet Count Data | 10 | [Joint]DCCB1 | 0.93 | -5.7677 |
| Weekdays | 30 | Cumulative Tweet Count Data | 0 | Alpha(1st) | 0.053\*\*\* | -5.1248 |
| Weekdays | 30 | Cumulative Tweet Count Data | 0 | Beta(1st) | 0.895\*\*\* | -5.1248 |
| Weekdays | 30 | Cumulative Tweet Count Data | 0 | Alpha(2nd) | 0.349\*\*\* | -5.1248 |
| Weekdays | 30 | Cumulative Tweet Count Data | 0 | Beta(2nd) | 0.65\*\*\* | -5.1248 |
| Weekdays | 30 | Cumulative Tweet Count Data | 0 | [Joint]DCCA1 | 0 | -5.1248 |
| Weekdays | 30 | Cumulative Tweet Count Data | 0 | [Joint]DCCB1 | 0.931 | -5.1248 |
| Weekdays | 30 | Cumulative Tweet Count Data | 2 | Alpha(1st) | 0.061\*\*\* | -6.3314 |
| Weekdays | 30 | Cumulative Tweet Count Data | 2 | Beta(1st) | 0.886\*\*\* | -6.3314 |
| Weekdays | 30 | Cumulative Tweet Count Data | 2 | Alpha(2nd) | 0.214\*\*\* | -6.3314 |
| Weekdays | 30 | Cumulative Tweet Count Data | 2 | Beta(2nd) | 0.785\*\*\* | -6.3314 |
| Weekdays | 30 | Cumulative Tweet Count Data | 2 | [Joint]DCCA1 | 0 | -6.3314 |
| Weekdays | 30 | Cumulative Tweet Count Data | 2 | [Joint]DCCB1 | 0.924\*\*\* | -6.3314 |
| Weekdays | 30 | Cumulative Tweet Count Data | 3 | Alpha(1st) | 0.066\*\*\* | -5.188 |
| Weekdays | 30 | Cumulative Tweet Count Data | 3 | Beta(1st) | 0.931\*\*\* | -5.188 |
| Weekdays | 30 | Cumulative Tweet Count Data | 3 | Alpha(2nd) | 0.352\*\*\* | -5.188 |
| Weekdays | 30 | Cumulative Tweet Count Data | 3 | Beta(2nd) | 0.647\*\*\* | -5.188 |
| Weekdays | 30 | Cumulative Tweet Count Data | 3 | [Joint]DCCA1 | 0.022\*\* | -5.188 |
| Weekdays | 30 | Cumulative Tweet Count Data | 3 | [Joint]DCCB1 | 0.13\*\* | -5.188 |
| Weekdays | 30 | Cumulative Tweet Count Data | 5 | Alpha(1st) | 0.069\*\*\* | -6.3288 |
| Weekdays | 30 | Cumulative Tweet Count Data | 5 | Beta(1st) | 0.928\*\*\* | -6.3288 |
| Weekdays | 30 | Cumulative Tweet Count Data | 5 | Alpha(2nd) | 0.214\*\*\* | -6.3288 |
| Weekdays | 30 | Cumulative Tweet Count Data | 5 | Beta(2nd) | 0.785\*\*\* | -6.3288 |
| Weekdays | 30 | Cumulative Tweet Count Data | 5 | [Joint]DCCA1 | 0.038\*\*\* | -6.3288 |
| Weekdays | 30 | Cumulative Tweet Count Data | 5 | [Joint]DCCB1 | 0 | -6.3288 |
| Weekdays | 30 | Cumulative Tweet Count Data | 6 | Alpha(1st) | 0.068 | -6.3265 |
| Weekdays | 30 | Cumulative Tweet Count Data | 6 | Beta(1st) | 0.929 | -6.3265 |
| Weekdays | 30 | Cumulative Tweet Count Data | 6 | Alpha(2nd) | 0.214\*\*\* | -6.3265 |
| Weekdays | 30 | Cumulative Tweet Count Data | 6 | Beta(2nd) | 0.784\*\*\* | -6.3265 |
| Weekdays | 30 | Cumulative Tweet Count Data | 6 | [Joint]DCCA1 | 0.029 | -6.3265 |
| Weekdays | 30 | Cumulative Tweet Count Data | 6 | [Joint]DCCB1 | 0.905\*\*\* | -6.3265 |
| Weekdays | 30 | Cumulative Tweet Count Data | 7 | Alpha(1st) | 0.072 | -6.3382 |
| Weekdays | 30 | Cumulative Tweet Count Data | 7 | Beta(1st) | 0.902 | -6.3382 |
| Weekdays | 30 | Cumulative Tweet Count Data | 7 | Alpha(2nd) | 0.214\*\*\* | -6.3382 |
| Weekdays | 30 | Cumulative Tweet Count Data | 7 | Beta(2nd) | 0.784\*\*\* | -6.3382 |
| Weekdays | 30 | Cumulative Tweet Count Data | 7 | [Joint]DCCA1 | 0.092\* | -6.3382 |
| Weekdays | 30 | Cumulative Tweet Count Data | 7 | [Joint]DCCB1 | 0 | -6.3382 |
| Weekdays | 30 | Cumulative Tweet Count Data | 8 | Alpha(1st) | 0.069 | -6.3242 |
| Weekdays | 30 | Cumulative Tweet Count Data | 8 | Beta(1st) | 0.929 | -6.3242 |
| Weekdays | 30 | Cumulative Tweet Count Data | 8 | Alpha(2nd) | 0.215\*\*\* | -6.3242 |
| Weekdays | 30 | Cumulative Tweet Count Data | 8 | Beta(2nd) | 0.784\*\*\* | -6.3242 |
| Weekdays | 30 | Cumulative Tweet Count Data | 8 | [Joint]DCCA1 | 0.026 | -6.3242 |
| Weekdays | 30 | Cumulative Tweet Count Data | 8 | [Joint]DCCB1 | 0.635 | -6.3242 |
| Weekdays | 30 | Cumulative Tweet Count Data | 9 | Alpha(1st) | 0.062\*\*\* | -6.3253 |
| Weekdays | 30 | Cumulative Tweet Count Data | 9 | Beta(1st) | 0.937\*\*\* | -6.3253 |
| Weekdays | 30 | Cumulative Tweet Count Data | 9 | Alpha(2nd) | 0.214\*\*\* | -6.3253 |
| Weekdays | 30 | Cumulative Tweet Count Data | 9 | Beta(2nd) | 0.785\*\*\* | -6.3253 |
| Weekdays | 30 | Cumulative Tweet Count Data | 9 | [Joint]DCCA1 | 0 | -6.3253 |
| Weekdays | 30 | Cumulative Tweet Count Data | 9 | [Joint]DCCB1 | 0.889\*\*\* | -6.3253 |
| Weekdays | 30 | Cumulative Tweet Count Data | 10 | Alpha(1st) | 0.065\*\*\* | -6.334 |
| Weekdays | 30 | Cumulative Tweet Count Data | 10 | Beta(1st) | 0.882\*\*\* | -6.334 |
| Weekdays | 30 | Cumulative Tweet Count Data | 10 | Alpha(2nd) | 0.215\*\*\* | -6.334 |
| Weekdays | 30 | Cumulative Tweet Count Data | 10 | Beta(2nd) | 0.784\*\*\* | -6.334 |
| Weekdays | 30 | Cumulative Tweet Count Data | 10 | [Joint]DCCA1 | 0.09\*\*\* | -6.334 |
| Weekdays | 30 | Cumulative Tweet Count Data | 10 | [Joint]DCCB1 | 0 | -6.334 |
| 7 days | 60 | US Dollar Tweet Count Data | 0 | Alpha(1st) | 0.955\*\*\* | 6.4684 |
| 7 days | 60 | US Dollar Tweet Count Data | 0 | Beta(1st) | 0.044 | 6.4684 |
| 7 days | 60 | US Dollar Tweet Count Data | 0 | Alpha(2nd) | 0.261\*\*\* | 6.4684 |
| 7 days | 60 | US Dollar Tweet Count Data | 0 | Beta(2nd) | 0.738\*\*\* | 6.4684 |
| 7 days | 60 | US Dollar Tweet Count Data | 0 | [Joint]DCCA1 | 0.007 | 6.4684 |
| 7 days | 60 | US Dollar Tweet Count Data | 0 | [Joint]DCCB1 | 0.978\*\*\* | 6.4684 |
| 7 days | 60 | US Dollar Tweet Count Data | 1 | Alpha(1st) | 0.955\*\*\* | 6.4534 |
| 7 days | 60 | US Dollar Tweet Count Data | 1 | Beta(1st) | 0.044 | 6.4534 |
| 7 days | 60 | US Dollar Tweet Count Data | 1 | Alpha(2nd) | 0.261\*\*\* | 6.4534 |
| 7 days | 60 | US Dollar Tweet Count Data | 1 | Beta(2nd) | 0.738\*\*\* | 6.4534 |
| 7 days | 60 | US Dollar Tweet Count Data | 1 | [Joint]DCCA1 | 0 | 6.4534 |
| 7 days | 60 | US Dollar Tweet Count Data | 1 | [Joint]DCCB1 | 0.939\*\*\* | 6.4534 |
| 7 days | 60 | US Dollar Tweet Count Data | 2 | Alpha(1st) | 0.955\*\*\* | 6.4577 |
| 7 days | 60 | US Dollar Tweet Count Data | 2 | Beta(1st) | 0.044 | 6.4577 |
| 7 days | 60 | US Dollar Tweet Count Data | 2 | Alpha(2nd) | 0.261\*\*\* | 6.4577 |
| 7 days | 60 | US Dollar Tweet Count Data | 2 | Beta(2nd) | 0.738\*\*\* | 6.4577 |
| 7 days | 60 | US Dollar Tweet Count Data | 2 | [Joint]DCCA1 | 0 | 6.4577 |
| 7 days | 60 | US Dollar Tweet Count Data | 2 | [Joint]DCCB1 | 0.976\*\*\* | 6.4577 |
| 7 days | 60 | US Dollar Tweet Count Data | 3 | Alpha(1st) | 0.955\*\*\* | 6.4588 |
| 7 days | 60 | US Dollar Tweet Count Data | 3 | Beta(1st) | 0.044 | 6.4588 |
| 7 days | 60 | US Dollar Tweet Count Data | 3 | Alpha(2nd) | 0.261\*\*\* | 6.4588 |
| 7 days | 60 | US Dollar Tweet Count Data | 3 | Beta(2nd) | 0.738\*\*\* | 6.4588 |
| 7 days | 60 | US Dollar Tweet Count Data | 3 | [Joint]DCCA1 | 0.167\*\*\* | 6.4588 |
| 7 days | 60 | US Dollar Tweet Count Data | 3 | [Joint]DCCB1 | 0.073\*\* | 6.4588 |
| 7 days | 60 | US Dollar Tweet Count Data | 4 | Alpha(1st) | 0.954\*\*\* | 6.2673 |
| 7 days | 60 | US Dollar Tweet Count Data | 4 | Beta(1st) | 0.045 | 6.2673 |
| 7 days | 60 | US Dollar Tweet Count Data | 4 | Alpha(2nd) | 0.263\*\*\* | 6.2673 |
| 7 days | 60 | US Dollar Tweet Count Data | 4 | Beta(2nd) | 0.736\*\*\* | 6.2673 |
| 7 days | 60 | US Dollar Tweet Count Data | 4 | [Joint]DCCA1 | 0.093 | 6.2673 |
| 7 days | 60 | US Dollar Tweet Count Data | 4 | [Joint]DCCB1 | 0.161\* | 6.2673 |
| 7 days | 60 | US Dollar Tweet Count Data | 5 | Alpha(1st) | 0.954\*\*\* | 6.4653 |
| 7 days | 60 | US Dollar Tweet Count Data | 5 | Beta(1st) | 0.045 | 6.4653 |
| 7 days | 60 | US Dollar Tweet Count Data | 5 | Alpha(2nd) | 0.261\*\*\* | 6.4653 |
| 7 days | 60 | US Dollar Tweet Count Data | 5 | Beta(2nd) | 0.738\*\*\* | 6.4653 |
| 7 days | 60 | US Dollar Tweet Count Data | 5 | [Joint]DCCA1 | 0.006 | 6.4653 |
| 7 days | 60 | US Dollar Tweet Count Data | 5 | [Joint]DCCB1 | 0.968\*\*\* | 6.4653 |
| 7 days | 60 | US Dollar Tweet Count Data | 6 | Alpha(1st) | 0.954\*\*\* | 6.4642 |
| 7 days | 60 | US Dollar Tweet Count Data | 6 | Beta(1st) | 0.045 | 6.4642 |
| 7 days | 60 | US Dollar Tweet Count Data | 6 | Alpha(2nd) | 0.261\*\*\* | 6.4642 |
| 7 days | 60 | US Dollar Tweet Count Data | 6 | Beta(2nd) | 0.738\*\*\* | 6.4642 |
| 7 days | 60 | US Dollar Tweet Count Data | 6 | [Joint]DCCA1 | 0.194\*\*\* | 6.4642 |
| 7 days | 60 | US Dollar Tweet Count Data | 6 | [Joint]DCCB1 | 0.4\*\*\* | 6.4642 |
| 7 days | 60 | US Dollar Tweet Count Data | 7 | Alpha(1st) | 0.954\*\*\* | 5.9839 |
| 7 days | 60 | US Dollar Tweet Count Data | 7 | Beta(1st) | 0.045 | 5.9839 |
| 7 days | 60 | US Dollar Tweet Count Data | 7 | Alpha(2nd) | 0.266\*\*\* | 5.9839 |
| 7 days | 60 | US Dollar Tweet Count Data | 7 | Beta(2nd) | 0.732\*\*\* | 5.9839 |
| 7 days | 60 | US Dollar Tweet Count Data | 7 | [Joint]DCCA1 | 0.001 | 5.9839 |
| 7 days | 60 | US Dollar Tweet Count Data | 7 | [Joint]DCCB1 | 0.938\*\*\* | 5.9839 |
| 7 days | 60 | US Dollar Tweet Count Data | 8 | Alpha(1st) | 0.955\*\*\* | 6.4684 |
| 7 days | 60 | US Dollar Tweet Count Data | 8 | Beta(1st) | 0.044 | 6.4684 |
| 7 days | 60 | US Dollar Tweet Count Data | 8 | Alpha(2nd) | 0.261\*\*\* | 6.4684 |
| 7 days | 60 | US Dollar Tweet Count Data | 8 | Beta(2nd) | 0.738\*\*\* | 6.4684 |
| 7 days | 60 | US Dollar Tweet Count Data | 8 | [Joint]DCCA1 | 0 | 6.4684 |
| 7 days | 60 | US Dollar Tweet Count Data | 8 | [Joint]DCCB1 | 0.914\*\*\* | 6.4684 |
| 7 days | 60 | US Dollar Tweet Count Data | 9 | Alpha(1st) | 0.955\*\*\* | 6.4692 |
| 7 days | 60 | US Dollar Tweet Count Data | 9 | Beta(1st) | 0.044 | 6.4692 |
| 7 days | 60 | US Dollar Tweet Count Data | 9 | Alpha(2nd) | 0.261\*\*\* | 6.4692 |
| 7 days | 60 | US Dollar Tweet Count Data | 9 | Beta(2nd) | 0.738\*\*\* | 6.4692 |
| 7 days | 60 | US Dollar Tweet Count Data | 9 | [Joint]DCCA1 | 0 | 6.4692 |
| 7 days | 60 | US Dollar Tweet Count Data | 9 | [Joint]DCCB1 | 0.911\*\*\* | 6.4692 |
| 7 days | 60 | US Dollar Tweet Count Data | 10 | Alpha(1st) | 0.955\*\*\* | 6.4696 |
| 7 days | 60 | US Dollar Tweet Count Data | 10 | Beta(1st) | 0.044 | 6.4696 |
| 7 days | 60 | US Dollar Tweet Count Data | 10 | Alpha(2nd) | 0.261\*\*\* | 6.4696 |
| 7 days | 60 | US Dollar Tweet Count Data | 10 | Beta(2nd) | 0.738\*\*\* | 6.4696 |
| 7 days | 60 | US Dollar Tweet Count Data | 10 | [Joint]DCCA1 | 0.107 | 6.4696 |
| 7 days | 60 | US Dollar Tweet Count Data | 10 | [Joint]DCCB1 | 0 | 6.4696 |
| 7 days | 60 | Cumulative Tweet Count Data | 0 | Alpha(1st) | 0.999\*\*\* | 13.217 |
| 7 days | 60 | Cumulative Tweet Count Data | 0 | Beta(1st) | 0 | 13.217 |
| 7 days | 60 | Cumulative Tweet Count Data | 0 | Alpha(2nd) | 0.261\*\*\* | 13.217 |
| 7 days | 60 | Cumulative Tweet Count Data | 0 | Beta(2nd) | 0.738\*\*\* | 13.217 |
| 7 days | 60 | Cumulative Tweet Count Data | 0 | [Joint]DCCA1 | 0.004\*\* | 13.217 |
| 7 days | 60 | Cumulative Tweet Count Data | 0 | [Joint]DCCB1 | 0.99\*\*\* | 13.217 |
| 7 days | 60 | Cumulative Tweet Count Data | 1 | Alpha(1st) | 0.999\*\*\* | 13.22 |
| 7 days | 60 | Cumulative Tweet Count Data | 1 | Beta(1st) | 0 | 13.22 |
| 7 days | 60 | Cumulative Tweet Count Data | 1 | Alpha(2nd) | 0.261\*\*\* | 13.22 |
| 7 days | 60 | Cumulative Tweet Count Data | 1 | Beta(2nd) | 0.738\*\*\* | 13.22 |
| 7 days | 60 | Cumulative Tweet Count Data | 1 | [Joint]DCCA1 | 0 | 13.22 |
| 7 days | 60 | Cumulative Tweet Count Data | 1 | [Joint]DCCB1 | 0.929\*\*\* | 13.22 |
| 7 days | 60 | Cumulative Tweet Count Data | 2 | Alpha(1st) | 0.999\*\*\* | 13.223 |
| 7 days | 60 | Cumulative Tweet Count Data | 2 | Beta(1st) | 0 | 13.223 |
| 7 days | 60 | Cumulative Tweet Count Data | 2 | Alpha(2nd) | 0.261\*\*\* | 13.223 |
| 7 days | 60 | Cumulative Tweet Count Data | 2 | Beta(2nd) | 0.738\*\*\* | 13.223 |
| 7 days | 60 | Cumulative Tweet Count Data | 2 | [Joint]DCCA1 | 0.143\*\*\* | 13.223 |
| 7 days | 60 | Cumulative Tweet Count Data | 2 | [Joint]DCCB1 | 0 | 13.223 |
| 7 days | 60 | Cumulative Tweet Count Data | 3 | Alpha(1st) | 0.999\*\*\* | 13.226 |
| 7 days | 60 | Cumulative Tweet Count Data | 3 | Beta(1st) | 0 | 13.226 |
| 7 days | 60 | Cumulative Tweet Count Data | 3 | Alpha(2nd) | 0.261\*\*\* | 13.226 |
| 7 days | 60 | Cumulative Tweet Count Data | 3 | Beta(2nd) | 0.738\*\*\* | 13.226 |
| 7 days | 60 | Cumulative Tweet Count Data | 3 | [Joint]DCCA1 | 0.09 | 13.226 |
| 7 days | 60 | Cumulative Tweet Count Data | 3 | [Joint]DCCB1 | 0.868\*\*\* | 13.226 |
| 7 days | 60 | Cumulative Tweet Count Data | 4 | Alpha(1st) | 0.999\*\*\* | 13.034 |
| 7 days | 60 | Cumulative Tweet Count Data | 4 | Beta(1st) | 0 | 13.034 |
| 7 days | 60 | Cumulative Tweet Count Data | 4 | Alpha(2nd) | 0.263\*\*\* | 13.034 |
| 7 days | 60 | Cumulative Tweet Count Data | 4 | Beta(2nd) | 0.736\*\*\* | 13.034 |
| 7 days | 60 | Cumulative Tweet Count Data | 4 | [Joint]DCCA1 | 0.006 | 13.034 |
| 7 days | 60 | Cumulative Tweet Count Data | 4 | [Joint]DCCB1 | 0.955\*\*\* | 13.034 |
| 7 days | 60 | Cumulative Tweet Count Data | 5 | Alpha(1st) | 0.999\*\*\* | 13.23 |
| 7 days | 60 | Cumulative Tweet Count Data | 5 | Beta(1st) | 0 | 13.23 |
| 7 days | 60 | Cumulative Tweet Count Data | 5 | Alpha(2nd) | 0.261\*\*\* | 13.23 |
| 7 days | 60 | Cumulative Tweet Count Data | 5 | Beta(2nd) | 0.738\*\*\* | 13.23 |
| 7 days | 60 | Cumulative Tweet Count Data | 5 | [Joint]DCCA1 | 0.038\*\*\* | 13.23 |
| 7 days | 60 | Cumulative Tweet Count Data | 5 | [Joint]DCCB1 | 0.94\*\*\* | 13.23 |
| 7 days | 60 | Cumulative Tweet Count Data | 6 | Alpha(1st) | 0.999\*\*\* | 13.231 |
| 7 days | 60 | Cumulative Tweet Count Data | 6 | Beta(1st) | 0 | 13.231 |
| 7 days | 60 | Cumulative Tweet Count Data | 6 | Alpha(2nd) | 0.261\*\*\* | 13.231 |
| 7 days | 60 | Cumulative Tweet Count Data | 6 | Beta(2nd) | 0.738\*\*\* | 13.231 |
| 7 days | 60 | Cumulative Tweet Count Data | 6 | [Joint]DCCA1 | 0.219\*\*\* | 13.231 |
| 7 days | 60 | Cumulative Tweet Count Data | 6 | [Joint]DCCB1 | 0.477\*\*\* | 13.231 |
| 7 days | 60 | Cumulative Tweet Count Data | 7 | Alpha(1st) | 0.999\*\*\* | 12.751 |
| 7 days | 60 | Cumulative Tweet Count Data | 7 | Beta(1st) | 0 | 12.751 |
| 7 days | 60 | Cumulative Tweet Count Data | 7 | Alpha(2nd) | 0.266\*\*\* | 12.751 |
| 7 days | 60 | Cumulative Tweet Count Data | 7 | Beta(2nd) | 0.732\*\*\* | 12.751 |
| 7 days | 60 | Cumulative Tweet Count Data | 7 | [Joint]DCCA1 | 0.111 | 12.751 |
| 7 days | 60 | Cumulative Tweet Count Data | 7 | [Joint]DCCB1 | 0.475 | 12.751 |
| 7 days | 60 | Cumulative Tweet Count Data | 8 | Alpha(1st) | 0.999\*\*\* | 13.237 |
| 7 days | 60 | Cumulative Tweet Count Data | 8 | Beta(1st) | 0 | 13.237 |
| 7 days | 60 | Cumulative Tweet Count Data | 8 | Alpha(2nd) | 0.261\*\*\* | 13.237 |
| 7 days | 60 | Cumulative Tweet Count Data | 8 | Beta(2nd) | 0.738\*\*\* | 13.237 |
| 7 days | 60 | Cumulative Tweet Count Data | 8 | [Joint]DCCA1 | 0.02\*\*\* | 13.237 |
| 7 days | 60 | Cumulative Tweet Count Data | 8 | [Joint]DCCB1 | 0.964\*\*\* | 13.237 |
| 7 days | 60 | Cumulative Tweet Count Data | 9 | Alpha(1st) | 0.999\*\*\* | 13.237 |
| 7 days | 60 | Cumulative Tweet Count Data | 9 | Beta(1st) | 0 | 13.237 |
| 7 days | 60 | Cumulative Tweet Count Data | 9 | Alpha(2nd) | 0.261\*\*\* | 13.237 |
| 7 days | 60 | Cumulative Tweet Count Data | 9 | Beta(2nd) | 0.738\*\*\* | 13.237 |
| 7 days | 60 | Cumulative Tweet Count Data | 9 | [Joint]DCCA1 | 0 | 13.237 |
| 7 days | 60 | Cumulative Tweet Count Data | 9 | [Joint]DCCB1 | 0.908\*\*\* | 13.237 |
| 7 days | 60 | Cumulative Tweet Count Data | 10 | Alpha(1st) | 0.999\*\*\* | 13.238 |
| 7 days | 60 | Cumulative Tweet Count Data | 10 | Beta(1st) | 0 | 13.238 |
| 7 days | 60 | Cumulative Tweet Count Data | 10 | Alpha(2nd) | 0.261\*\*\* | 13.238 |
| 7 days | 60 | Cumulative Tweet Count Data | 10 | Beta(2nd) | 0.738\*\*\* | 13.238 |
| 7 days | 60 | Cumulative Tweet Count Data | 10 | [Joint]DCCA1 | 0.168\*\*\* | 13.238 |
| 7 days | 60 | Cumulative Tweet Count Data | 10 | [Joint]DCCB1 | 0.614\*\*\* | 13.238 |
| Weekdays | 60 | US Dollar Tweet Count Data | 0 | Alpha(1st) | 0.914\*\*\* | -6.2229 |
| Weekdays | 60 | US Dollar Tweet Count Data | 0 | Beta(1st) | 0 | -6.2229 |
| Weekdays | 60 | US Dollar Tweet Count Data | 0 | Alpha(2nd) | 0.06 | -6.2229 |
| Weekdays | 60 | US Dollar Tweet Count Data | 0 | Beta(2nd) | 0.907 | -6.2229 |
| Weekdays | 60 | US Dollar Tweet Count Data | 0 | [Joint]DCCA1 | 0.009 | -6.2229 |
| Weekdays | 60 | US Dollar Tweet Count Data | 0 | [Joint]DCCB1 | 0.948 | -6.2229 |
| Weekdays | 60 | US Dollar Tweet Count Data | 1 | Alpha(1st) | 0.914\*\*\* | -6.2097 |
| Weekdays | 60 | US Dollar Tweet Count Data | 1 | Beta(1st) | 0 | -6.2097 |
| Weekdays | 60 | US Dollar Tweet Count Data | 1 | Alpha(2nd) | 0.06 | -6.2097 |
| Weekdays | 60 | US Dollar Tweet Count Data | 1 | Beta(2nd) | 0.907 | -6.2097 |
| Weekdays | 60 | US Dollar Tweet Count Data | 1 | [Joint]DCCA1 | 0 | -6.2097 |
| Weekdays | 60 | US Dollar Tweet Count Data | 1 | [Joint]DCCB1 | 0.944 | -6.2097 |
| Weekdays | 60 | US Dollar Tweet Count Data | 2 | Alpha(1st) | 0.915\*\*\* | -6.2028 |
| Weekdays | 60 | US Dollar Tweet Count Data | 2 | Beta(1st) | 0 | -6.2028 |
| Weekdays | 60 | US Dollar Tweet Count Data | 2 | Alpha(2nd) | 0.06 | -6.2028 |
| Weekdays | 60 | US Dollar Tweet Count Data | 2 | Beta(2nd) | 0.907 | -6.2028 |
| Weekdays | 60 | US Dollar Tweet Count Data | 2 | [Joint]DCCA1 | 0.001\* | -6.2028 |
| Weekdays | 60 | US Dollar Tweet Count Data | 2 | [Joint]DCCB1 | 0.906 | -6.2028 |
| Weekdays | 60 | US Dollar Tweet Count Data | 3 | Alpha(1st) | 0.921\*\*\* | -6.379 |
| Weekdays | 60 | US Dollar Tweet Count Data | 3 | Beta(1st) | 0 | -6.379 |
| Weekdays | 60 | US Dollar Tweet Count Data | 3 | Alpha(2nd) | 0.137\*\*\* | -6.379 |
| Weekdays | 60 | US Dollar Tweet Count Data | 3 | Beta(2nd) | 0.846\*\*\* | -6.379 |
| Weekdays | 60 | US Dollar Tweet Count Data | 3 | [Joint]DCCA1 | 0.011 | -6.379 |
| Weekdays | 60 | US Dollar Tweet Count Data | 3 | [Joint]DCCB1 | 0.955\*\*\* | -6.379 |
| Weekdays | 60 | US Dollar Tweet Count Data | 4 | Alpha(1st) | 0.92\*\*\* | -6.2035 |
| Weekdays | 60 | US Dollar Tweet Count Data | 4 | Beta(1st) | 0 | -6.2035 |
| Weekdays | 60 | US Dollar Tweet Count Data | 4 | Alpha(2nd) | 0.06 | -6.2035 |
| Weekdays | 60 | US Dollar Tweet Count Data | 4 | Beta(2nd) | 0.907 | -6.2035 |
| Weekdays | 60 | US Dollar Tweet Count Data | 4 | [Joint]DCCA1 | 0.002 | -6.2035 |
| Weekdays | 60 | US Dollar Tweet Count Data | 4 | [Joint]DCCB1 | 0.983\*\*\* | -6.2035 |
| Weekdays | 60 | US Dollar Tweet Count Data | 5 | Alpha(1st) | 0.92\*\*\* | -6.1996 |
| Weekdays | 60 | US Dollar Tweet Count Data | 5 | Beta(1st) | 0 | -6.1996 |
| Weekdays | 60 | US Dollar Tweet Count Data | 5 | Alpha(2nd) | 0.06 | -6.1996 |
| Weekdays | 60 | US Dollar Tweet Count Data | 5 | Beta(2nd) | 0.907 | -6.1996 |
| Weekdays | 60 | US Dollar Tweet Count Data | 5 | [Joint]DCCA1 | 0.012\*\*\* | -6.1996 |
| Weekdays | 60 | US Dollar Tweet Count Data | 5 | [Joint]DCCB1 | 0.94\*\*\* | -6.1996 |
| Weekdays | 60 | US Dollar Tweet Count Data | 6 | Alpha(1st) | 0.92\*\*\* | -6.3388 |
| Weekdays | 60 | US Dollar Tweet Count Data | 6 | Beta(1st) | 0 | -6.3388 |
| Weekdays | 60 | US Dollar Tweet Count Data | 6 | Alpha(2nd) | 0.076\*\*\* | -6.3388 |
| Weekdays | 60 | US Dollar Tweet Count Data | 6 | Beta(2nd) | 0.877\*\*\* | -6.3388 |
| Weekdays | 60 | US Dollar Tweet Count Data | 6 | [Joint]DCCA1 | 0.06\*\*\* | -6.3388 |
| Weekdays | 60 | US Dollar Tweet Count Data | 6 | [Joint]DCCB1 | 0.495\*\*\* | -6.3388 |
| Weekdays | 60 | US Dollar Tweet Count Data | 7 | Alpha(1st) | 0.92\*\*\* | -6.1999 |
| Weekdays | 60 | US Dollar Tweet Count Data | 7 | Beta(1st) | 0 | -6.1999 |
| Weekdays | 60 | US Dollar Tweet Count Data | 7 | Alpha(2nd) | 0.06 | -6.1999 |
| Weekdays | 60 | US Dollar Tweet Count Data | 7 | Beta(2nd) | 0.907 | -6.1999 |
| Weekdays | 60 | US Dollar Tweet Count Data | 7 | [Joint]DCCA1 | 0.004 | -6.1999 |
| Weekdays | 60 | US Dollar Tweet Count Data | 7 | [Joint]DCCB1 | 0.967\*\*\* | -6.1999 |
| Weekdays | 60 | US Dollar Tweet Count Data | 8 | Alpha(1st) | 0.92\*\*\* | -6.3388 |
| Weekdays | 60 | US Dollar Tweet Count Data | 8 | Beta(1st) | 0 | -6.3388 |
| Weekdays | 60 | US Dollar Tweet Count Data | 8 | Alpha(2nd) | 0.101\*\*\* | -6.3388 |
| Weekdays | 60 | US Dollar Tweet Count Data | 8 | Beta(2nd) | 0.868\*\*\* | -6.3388 |
| Weekdays | 60 | US Dollar Tweet Count Data | 8 | [Joint]DCCA1 | 0.026\* | -6.3388 |
| Weekdays | 60 | US Dollar Tweet Count Data | 8 | [Joint]DCCB1 | 0.46\*\*\* | -6.3388 |
| Weekdays | 60 | US Dollar Tweet Count Data | 9 | Alpha(1st) | 0.92\*\*\* | -6.2018 |
| Weekdays | 60 | US Dollar Tweet Count Data | 9 | Beta(1st) | 0 | -6.2018 |
| Weekdays | 60 | US Dollar Tweet Count Data | 9 | Alpha(2nd) | 0.06 | -6.2018 |
| Weekdays | 60 | US Dollar Tweet Count Data | 9 | Beta(2nd) | 0.907 | -6.2018 |
| Weekdays | 60 | US Dollar Tweet Count Data | 9 | [Joint]DCCA1 | 0.039\*\*\* | -6.2018 |
| Weekdays | 60 | US Dollar Tweet Count Data | 9 | [Joint]DCCB1 | 0.11 | -6.2018 |
| Weekdays | 60 | US Dollar Tweet Count Data | 10 | Alpha(1st) | 0.92\*\*\* | -6.1933 |
| Weekdays | 60 | US Dollar Tweet Count Data | 10 | Beta(1st) | 0 | -6.1933 |
| Weekdays | 60 | US Dollar Tweet Count Data | 10 | Alpha(2nd) | 0.06 | -6.1933 |
| Weekdays | 60 | US Dollar Tweet Count Data | 10 | Beta(2nd) | 0.907 | -6.1933 |
| Weekdays | 60 | US Dollar Tweet Count Data | 10 | [Joint]DCCA1 | 0.002 | -6.1933 |
| Weekdays | 60 | US Dollar Tweet Count Data | 10 | [Joint]DCCB1 | 0.981\*\*\* | -6.1933 |
| Weekdays | 60 | Cumulative Tweet Count Data | 0 | Alpha(1st) | 0.97\*\*\* | -6.6479 |
| Weekdays | 60 | Cumulative Tweet Count Data | 0 | Beta(1st) | 0 | -6.6479 |
| Weekdays | 60 | Cumulative Tweet Count Data | 0 | Alpha(2nd) | 0.06 | -6.6479 |
| Weekdays | 60 | Cumulative Tweet Count Data | 0 | Beta(2nd) | 0.907 | -6.6479 |
| Weekdays | 60 | Cumulative Tweet Count Data | 0 | [Joint]DCCA1 | 0.002 | -6.6479 |
| Weekdays | 60 | Cumulative Tweet Count Data | 0 | [Joint]DCCB1 | 0.98\*\*\* | -6.6479 |
| Weekdays | 60 | Cumulative Tweet Count Data | 1 | Alpha(1st) | 0.97\*\*\* | -6.6524 |
| Weekdays | 60 | Cumulative Tweet Count Data | 1 | Beta(1st) | 0 | -6.6524 |
| Weekdays | 60 | Cumulative Tweet Count Data | 1 | Alpha(2nd) | 0.06 | -6.6524 |
| Weekdays | 60 | Cumulative Tweet Count Data | 1 | Beta(2nd) | 0.907 | -6.6524 |
| Weekdays | 60 | Cumulative Tweet Count Data | 1 | [Joint]DCCA1 | 0.004 | -6.6524 |
| Weekdays | 60 | Cumulative Tweet Count Data | 1 | [Joint]DCCB1 | 0.246 | -6.6524 |
| Weekdays | 60 | Cumulative Tweet Count Data | 2 | Alpha(1st) | 0.97\*\*\* | -6.6464 |
| Weekdays | 60 | Cumulative Tweet Count Data | 2 | Beta(1st) | 0 | -6.6464 |
| Weekdays | 60 | Cumulative Tweet Count Data | 2 | Alpha(2nd) | 0.06 | -6.6464 |
| Weekdays | 60 | Cumulative Tweet Count Data | 2 | Beta(2nd) | 0.907 | -6.6464 |
| Weekdays | 60 | Cumulative Tweet Count Data | 2 | [Joint]DCCA1 | 0.01 | -6.6464 |
| Weekdays | 60 | Cumulative Tweet Count Data | 2 | [Joint]DCCB1 | 0.252 | -6.6464 |
| Weekdays | 60 | Cumulative Tweet Count Data | 3 | Alpha(1st) | 0.97\*\*\* | -6.8154 |
| Weekdays | 60 | Cumulative Tweet Count Data | 3 | Beta(1st) | 0 | -6.8154 |
| Weekdays | 60 | Cumulative Tweet Count Data | 3 | Alpha(2nd) | 0.149\*\*\* | -6.8154 |
| Weekdays | 60 | Cumulative Tweet Count Data | 3 | Beta(2nd) | 0.841\*\*\* | -6.8154 |
| Weekdays | 60 | Cumulative Tweet Count Data | 3 | [Joint]DCCA1 | 0.074\*\*\* | -6.8154 |
| Weekdays | 60 | Cumulative Tweet Count Data | 3 | [Joint]DCCB1 | 0.334\*\*\* | -6.8154 |
| Weekdays | 60 | Cumulative Tweet Count Data | 4 | Alpha(1st) | 0.97\*\*\* | -6.6465 |
| Weekdays | 60 | Cumulative Tweet Count Data | 4 | Beta(1st) | 0 | -6.6465 |
| Weekdays | 60 | Cumulative Tweet Count Data | 4 | Alpha(2nd) | 0.06 | -6.6465 |
| Weekdays | 60 | Cumulative Tweet Count Data | 4 | Beta(2nd) | 0.907 | -6.6465 |
| Weekdays | 60 | Cumulative Tweet Count Data | 4 | [Joint]DCCA1 | 0.006 | -6.6465 |
| Weekdays | 60 | Cumulative Tweet Count Data | 4 | [Joint]DCCB1 | 0.977\* | -6.6465 |
| Weekdays | 60 | Cumulative Tweet Count Data | 5 | Alpha(1st) | 0.971\*\*\* | -6.6453 |
| Weekdays | 60 | Cumulative Tweet Count Data | 5 | Beta(1st) | 0 | -6.6453 |
| Weekdays | 60 | Cumulative Tweet Count Data | 5 | Alpha(2nd) | 0.06 | -6.6453 |
| Weekdays | 60 | Cumulative Tweet Count Data | 5 | Beta(2nd) | 0.907 | -6.6453 |
| Weekdays | 60 | Cumulative Tweet Count Data | 5 | [Joint]DCCA1 | 0.016 | -6.6453 |
| Weekdays | 60 | Cumulative Tweet Count Data | 5 | [Joint]DCCB1 | 0.891\*\* | -6.6453 |
| Weekdays | 60 | Cumulative Tweet Count Data | 6 | Alpha(1st) | 0.97\*\*\* | -6.7748 |
| Weekdays | 60 | Cumulative Tweet Count Data | 6 | Beta(1st) | 0 | -6.7748 |
| Weekdays | 60 | Cumulative Tweet Count Data | 6 | Alpha(2nd) | 0.104\*\*\* | -6.7748 |
| Weekdays | 60 | Cumulative Tweet Count Data | 6 | Beta(2nd) | 0.871\*\*\* | -6.7748 |
| Weekdays | 60 | Cumulative Tweet Count Data | 6 | [Joint]DCCA1 | 0.046\*\*\* | -6.7748 |
| Weekdays | 60 | Cumulative Tweet Count Data | 6 | [Joint]DCCB1 | 0 | -6.7748 |
| Weekdays | 60 | Cumulative Tweet Count Data | 7 | Alpha(1st) | 0.97\*\*\* | -6.6466 |
| Weekdays | 60 | Cumulative Tweet Count Data | 7 | Beta(1st) | 0 | -6.6466 |
| Weekdays | 60 | Cumulative Tweet Count Data | 7 | Alpha(2nd) | 0.06 | -6.6466 |
| Weekdays | 60 | Cumulative Tweet Count Data | 7 | Beta(2nd) | 0.907 | -6.6466 |
| Weekdays | 60 | Cumulative Tweet Count Data | 7 | [Joint]DCCA1 | 0.012 | -6.6466 |
| Weekdays | 60 | Cumulative Tweet Count Data | 7 | [Joint]DCCB1 | 0.937 | -6.6466 |
| Weekdays | 60 | Cumulative Tweet Count Data | 8 | Alpha(1st) | 0.97\*\*\* | -6.8139 |
| Weekdays | 60 | Cumulative Tweet Count Data | 8 | Beta(1st) | 0 | -6.8139 |
| Weekdays | 60 | Cumulative Tweet Count Data | 8 | Alpha(2nd) | 0.155\*\*\* | -6.8139 |
| Weekdays | 60 | Cumulative Tweet Count Data | 8 | Beta(2nd) | 0.84\*\*\* | -6.8139 |
| Weekdays | 60 | Cumulative Tweet Count Data | 8 | [Joint]DCCA1 | 0.044\*\*\* | -6.8139 |
| Weekdays | 60 | Cumulative Tweet Count Data | 8 | [Joint]DCCB1 | 0.361\*\*\* | -6.8139 |
| Weekdays | 60 | Cumulative Tweet Count Data | 9 | Alpha(1st) | 0.97\*\*\* | -6.6477 |
| Weekdays | 60 | Cumulative Tweet Count Data | 9 | Beta(1st) | 0 | -6.6477 |
| Weekdays | 60 | Cumulative Tweet Count Data | 9 | Alpha(2nd) | 0.06 | -6.6477 |
| Weekdays | 60 | Cumulative Tweet Count Data | 9 | Beta(2nd) | 0.907 | -6.6477 |
| Weekdays | 60 | Cumulative Tweet Count Data | 9 | [Joint]DCCA1 | 0.036\*\* | -6.6477 |
| Weekdays | 60 | Cumulative Tweet Count Data | 9 | [Joint]DCCB1 | 0.213 | -6.6477 |
| Weekdays | 60 | Cumulative Tweet Count Data | 10 | Alpha(1st) | 0.97\*\*\* | -6.6392 |
| Weekdays | 60 | Cumulative Tweet Count Data | 10 | Beta(1st) | 0 | -6.6392 |
| Weekdays | 60 | Cumulative Tweet Count Data | 10 | Alpha(2nd) | 0.06 | -6.6392 |
| Weekdays | 60 | Cumulative Tweet Count Data | 10 | Beta(2nd) | 0.907 | -6.6392 |
| Weekdays | 60 | Cumulative Tweet Count Data | 10 | [Joint]DCCA1 | 0.018\* | -6.6392 |
| Weekdays | 60 | Cumulative Tweet Count Data | 10 | [Joint]DCCB1 | 0.726 | -6.6392 |

Notes: \*\*\* represents statistical significance at 0.01 level, \*\* represents statistical significance at 0.05 level, \* represents statistical significance at 0.1 level

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