

Facebook's daily sentiment and international stock market

Journal of Economic Behavior and Organization

107, 730-743

DOI: [10.1016/j.jebo.2014.06.004](https://doi.org/10.1016/j.jebo.2014.06.004)

Citation Report

#	ARTICLE	IF	CITATIONS
1	Investor sentiment, mutual fund flows and its impact on returns and volatility. Managerial Finance, 2008, 34, 772-785.	0.7	25
2	Who Buys the Worst Mutual Funds? Fund Performance and Investor Characteristics. SSRN Electronic Journal, 0, , .	0.4	1
3	Forecasting Financial Market Volatility Using a Dynamic Topic Model. SSRN Electronic Journal, 2013, , .	0.4	0
4	Diffusion of Price Information through Message Volume and Sentiment. SSRN Electronic Journal, 2014, , .	0.4	0
5	Does Mood Explain the Monday Effect?. Journal of Forecasting, 2014, 33, 409-418.	1.6	31
7	Opinion Mining in Social Big Data. SSRN Electronic Journal, 2015, , .	0.4	0
8	Who is More Positive in Private? Analyzing Sentiment Differences across Privacy Levels and Demographic Factors in Facebook Chats and Posts. , 2015, , .		7
9	Temporal Sentiment Analysis and Causal Rules Extraction from Tweets for Event Prediction. Procedia Computer Science, 2015, 48, 84-89.	1.2	37
10	Investor sentiment and bidder announcement abnormal returns. Journal of Corporate Finance, 2015, 33, 164-179.	2.7	60
11	Forecasting volatility with empirical similarity and Google Trends. Journal of Economic Behavior and Organization, 2015, 117, 62-81.	1.0	100
12	Could Emotional Markers in Twitter Posts Add Information to the Stock Market ARMAX-GARCH Model. SSRN Electronic Journal, 2016, , .	0.4	2
13	The short trading day anomaly. Journal of Empirical Finance, 2016, 38, 62-80.	0.9	13
14	Daily happiness and stock returns: Some international evidence. Physica A: Statistical Mechanics and Its Applications, 2016, 460, 201-209.	1.2	75
15	Market reaction to internet news: Information diffusion and price pressure. Economic Modelling, 2016, 56, 43-49.	1.8	58
16	Toward understanding online sentiment expression: an interdisciplinary approach with subgroup comparison and visualization. Social Network Analysis and Mining, 2016, 6, 1.	1.9	3
17	Social Media and Capital Markets. An Overview. Procedia, Social and Behavioral Sciences, 2016, 220, 70-78.	0.5	2
18	Sentiment, mood and outbound tourism demand. Annals of Tourism Research, 2016, 60, 80-96.	3.7	113
19	Social media big data and capital marketsâ€™An overview. Journal of Behavioral and Experimental Finance, 2016, 11, 18-26.	2.1	82

#	ARTICLE	IF	CITATIONS
20	Investor mood, herding and the Ramadan effect. <i>Journal of Economic Behavior and Organization</i> , 2016, 132, 23-38.	1.0	66
21	The role of social sentiment in stock markets: a view from joint effects of multiple information sources. <i>Multimedia Tools and Applications</i> , 2017, 76, 12315-12345.	2.6	12
22	Model and forecast stock market behavior integrating investor sentiment analysis and transaction data. <i>Cluster Computing</i> , 2017, 20, 789-803.	3.5	35
23	Divergence of sentiment and stock market trading. <i>Journal of Banking and Finance</i> , 2017, 78, 130-141.	1.4	72
24	Twitter mood, CEO succession announcements and stock returns. <i>Journal of Computational Science</i> , 2017, 21, 1-10.	1.5	30
25	Baidu index and predictability of Chinese stock returns. <i>Financial Innovation</i> , 2017, 3, .	3.6	41
26	Can Sentiment Analysis and Options Volume Anticipate Future Returns?. <i>Computational Economics</i> , 2017, 50, 669-685.	1.5	9
27	Daily happiness and stock returns: The case of Chinese company listed in the United States. <i>Economic Modelling</i> , 2017, 64, 496-501.	1.8	66
28	Agent-based modelling as a foundation for big data. <i>Journal of Economic Methodology</i> , 2017, 24, 362-383.	0.6	20
29	Twitter's daily happiness sentiment and the predictability of stock returns. <i>Finance Research Letters</i> , 2017, 23, 58-64.	3.4	68
30	Forecasting Financial Market Volatility Using a Dynamic Topic Model. <i>Asia-Pacific Financial Markets</i> , 2017, 24, 149-167.	1.3	17
31	Analyzing the impact of investor sentiment in social media to stock return: Survival analysis approach. , 2017, , .		2
32	Risk Premium of Social Media Sentiment. <i>Journal of Investing</i> , 2017, 26, 21-28.	0.1	1
33	Stock Market Reactions to Presidential Social Media Usage: Evidence from Company-Specific Tweets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	10
34	Twitter's daily happiness sentiment and international stock returns: Evidence from linear and nonlinear causality tests. <i>Journal of Behavioral and Experimental Finance</i> , 2018, 18, 50-53.	2.1	44
35	Facebook drives behavior of passive households in stock markets. <i>Finance Research Letters</i> , 2018, 27, 208-213.	3.4	27
36	Home is Where You Know Your Volatility – Local Investor Sentiment and Stock Market Volatility. <i>German Economic Review</i> , 2018, 19, 209-236.	0.5	8
37	MIDWEEK EFFECT ON SOCCER PERFORMANCE: EVIDENCE FROM THE GERMAN BUNDESLIGA. <i>Economic Inquiry</i> , 2018, 56, 193-207.	1.0	29

#	ARTICLE	IF	CITATIONS
38	Monetary Wisdom: How Do Investors Use Love of Money to Frame Stock Volatility and Enhance Stock Happiness?. <i>Journal of Happiness Studies</i> , 2018, 19, 1831-1862.	1.9	25
39	Persistence of Investor Sentiment in the Past 50 Years: A Behavioural Perspective. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
40	Lead-Lag Relationship between Investor Sentiment in Social Media9 Investor Attention in Google, and Stock Return. , 2018, , .		2
41	Big Data Finance and Financial Markets. <i>Computational Social Sciences</i> , 2018, , 235-248.	0.4	3
42	Big Data in Computational Social Science and Humanities. <i>Computational Social Sciences</i> , 2018, , .	0.4	4
43	Disentangling investor sentiment: Mood and household attitudes towards the economy. <i>Journal of Economic Behavior and Organization</i> , 2018, 155, 28-78.	1.0	20
44	Weibo Attention and Stock Market Performance: Some Empirical Evidence. <i>Complexity</i> , 2018, 2018, 1-8.	0.9	3
45	Data Analytics Applications for Streaming Data From Social Media: What to Predict?. <i>Frontiers in Big Data</i> , 2018, 1, 2.	1.8	10
46	A Sentiment Index of the Housing Market: Text Mining of Narratives on Social Media. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	1
47	The State-of-the-Art in Twitter Sentiment Analysis. <i>ACM Transactions on Management Information Systems</i> , 2018, 9, 1-29.	2.1	122
48	Does investor sentiment predict Mexican equity returns?. <i>International Journal of Managerial Finance</i> , 2018, 14, 484-502.	0.6	6
49	Quantifying the cross-correlations between online searches and Bitcoin market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 509, 657-672.	1.2	51
50	A new direction in social network analysis: Online social network analysis problems and applications. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 535, 122372.	1.2	98
51	Sentiment versus mood: a conceptual and empirical investigation. <i>Journal of Capital Markets Studies</i> , 2019, 3, 6-17.	0.3	7
52	The preholiday corporate announcement effect. <i>Journal of Financial Markets</i> , 2019, 45, 61-82.	0.7	8
53	DO INVESTORS CARE ABOUT PRESIDENTIAL COMPANYâ€™SPECIFIC TWEETS?. <i>Journal of Financial Research</i> , 2019, 42, 213-242.	0.7	27
54	Daily market news sentiment and stock prices. <i>Applied Economics</i> , 2019, 51, 3212-3235.	1.2	40
55	Do stock bulletin board systems (<sc>BBS</sc>) contain useful information? A viewpoint of interaction between <sc>BBS</sc> quality and predicting ability. <i>Accounting and Finance</i> , 2019, 58, 1385-1411.	1.7	6

#	ARTICLE	IF	CITATIONS
56	An Overview on Sentiment Mining for Stock Market prediction. , 2019, , .		0
57	The relationship between twitter and stock prices. Evidence from the US technology industry. Technological Forecasting and Social Change, 2019, 149, 119747.	6.2	34
58	Utilizing Social Media Data for Psychoanalysis to Study Human Personality. Frontiers in Psychology, 2019, 10, 2596.	1.1	10
59	Stock market response to information diffusion through internet sources: A literature review. International Journal of Information Management, 2019, 45, 118-131.	10.5	45
60	Effect of Digitalized Rumor Clarification on Stock Markets. Emerging Markets Finance and Trade, 2019, 55, 450-474.	1.7	17
61	Word sense disambiguation application in sentiment analysis of news headlines: an applied approach to FOREX market prediction. Journal of Intelligent Information Systems, 2019, 52, 57-83.	2.8	25
62	How mood affects the stock market: Empirical evidence from microblogs. Information and Management, 2020, 57, 103181.	3.6	31
63	Sensitivity to sentiment: News vs social media. International Review of Financial Analysis, 2020, 67, 101390.	3.1	37
64	Can overnight return really serve as a proxy for firm-specific investor sentiment? Cross-country evidence. Journal of International Financial Markets, Institutions and Money, 2020, 64, 101173.	2.1	14
65	Stock mispricing, hard-to-value stocks and the influence of internet stock message boards. International Review of Financial Analysis, 2020, 72, 101576.	3.1	10
66	When financial literacy meets textual analysis: A conceptual review. Journal of Behavioral and Experimental Finance, 2020, 28, 100402.	2.1	12
67	Can happiness predict future volatility in stock markets?. Research in International Business and Finance, 2020, 54, 101298.	3.1	20
68	Measurement of Individual Investor Sentiment and Its Application: Evidence from Chinese Stock Message Board. Emerging Markets Finance and Trade, 2022, 58, 681-691.	1.7	10
69	Can sentiments on macroeconomic news explain stock returns? Evidence form social network data. International Journal of Finance and Economics, 2022, 27, 2073-2088.	1.9	10
70	The Effect of Online Investor Sentiment on Stock Movements: An LSTM Approach. Complexity, 2020, 2020, 1-11.	0.9	14
71	Daily investor sentiment, order flow imbalance and stock liquidity: evidence from the Chinese stock market. International Journal of Finance and Economics, 2022, 27, 4816-4836.	1.9	5
72	Music sentiment and stock returns. Economics Letters, 2020, 192, 109260.	0.9	11
73	Beyond negative and positive: Exploring the effects of emotions in social media during the stock market crash. Information Processing and Management, 2020, 57, 102218.	5.4	31

#	ARTICLE	IF	CITATIONS
74	Forecasting stock volatility in the presence of extreme shocks: Short-term and long-term effects. <i>Journal of Forecasting</i> , 2020, 39, 797-810.	1.6	19
75	The thermal optimal path model: Does Google search queries help to predict dynamic relationship between investor's sentiment and indexes returns?. <i>Journal of Asset Management</i> , 2020, 21, 261-279.	0.7	10
76	Social Media Sentiment in International Stock Returns and Trading Activity. <i>Journal of Behavioral Finance</i> , 2021, 22, 221-234.	0.8	39
77	Stock market reactions to social media: Evidence from WeChat recommendations. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2021, 562, 125357.	1.2	4
78	The effect of time-induced stress on financial decision making in real markets: The case of traffic congestion. <i>Journal of Economic Behavior and Organization</i> , 2021, 185, 814-841.	1.0	3
79	A novel measure of sleep based on Google: the case for financial markets. <i>European Journal of Finance</i> , 2021, 27, 1151-1163.	1.7	4
80	<scp>Sentimentâ€Apt</scp> investors and <scp>UK</scp> sector returns. <i>International Journal of Finance and Economics</i> , 2021, 26, 3321-3351.	1.9	4
81	Leveraging Social Media to Predict Continuation and Reversal in Asset Prices. <i>Computational Economics</i> , 2021, 57, 433-453.	1.5	5
82	Business News Headlines and the Prophetic Vision of Bankruptcies: An Application of Natural Language Processing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
83	Influence of Bloomberg's Investor Sentiment Index: Evidence from European Union Financial Sector. <i>Mathematics</i> , 2021, 9, 297.	1.1	0
84	The relationship between global wealth and happiness: An analytical study of returns and volatility spillovers. <i>Borsa Istanbul Review</i> , 2021, 21, S80-S80.	2.4	5
85	The effect of financial, macroeconomic and sentimental factors on stock market volatility. <i>Przeegląd Statystyczny</i> , 2021, 67, 274-293.	0.1	0
86	Textual Analysis and Sentiment Analysis in Accounting. <i>Revista De Contabilidad-Spanish Accounting Review</i> , 2021, 24, 168-183.	0.5	5
87	Predicting stock prices based on informed traders' activities using deep neural networks. <i>Economics Letters</i> , 2021, 204, 109917.	0.9	8
88	Is Baidu index really powerful to predict the Chinese stock market volatility? New evidence from the internet information. <i>China Finance Review International</i> , 2023, 13, 263-284.	4.1	30
89	Transient emotions, perceptions of well-being, and mutual fund flows. <i>Finance Research Letters</i> , 2021, 41, 101825.	3.4	2
90	Does happiness forecast implied volatility? Evidence from nonparametric wave-based Granger causality testing. <i>Quarterly Review of Economics and Finance</i> , 2021, 81, 113-122.	1.5	17
91	Feverish sentiment and global equity markets during the COVID-19 pandemic. <i>Journal of Economic Behavior and Organization</i> , 2021, 188, 1088-1108.	1.0	100

#	ARTICLE	IF	CITATIONS
92	Employee sentiment index: Predicting stock returns with online employee data. Expert Systems With Applications, 2021, 182, 115294.	4.4	6
93	Industry-level media tone and the cross-section of stock returns. International Review of Economics and Finance, 2022, 77, 59-77.	2.2	6
94	Dynamic Cross-Correlation between Online Sentiment and Stock Market Performance: A Global View. Discrete Dynamics in Nature and Society, 2021, 2021, 1-11.	0.5	2
95	API as Curriculum: Designing High-Level API Affordances as Instructional Scaffolds. , 2020, , .		1
96	Pre-Holiday Market Reactions to Corporate Announcements. SSRN Electronic Journal, 0, , .	0.4	2
98	The Effect of U.S. Investor Sentiment on Cross-Listed Securities Returns: A High-Frequency Approach. Journal of Risk and Financial Management, 2021, 14, 491.	1.1	0
99	Can Social Media and the Options Market Predict the Stock Market Behavior?. SSRN Electronic Journal, 0, , .	0.4	1
100	Extracting Patent-Related Information from Online Social Networks: Case of Facebook. Annals of DAAAM & Proceedings, 2017, , 0433-0438.	0.1	1
101	Does Facebook Drive Investor Behavior?. SSRN Electronic Journal, 0, , .	0.4	0
102	Machine Learning-Based Analysis of the Association Between Online Texts and Stock Price Movements. Inteligencia Artificial, 2018, 21, 95-110.	0.5	4
103	Optimistic and pessimistic economic sentiments and US Dollar exchange rate. International Journal of Financial Engineering, 0, , .	0.2	4
104	Investor sentiment and the risk-return tradeoff. International Journal of Financial Engineering, 2020, 07, 2050043.	0.2	2
105	Analyzing Moroccan Stock Market using Machine Learning and Sentiment Analysis. , 2020, , .		5
106	SOCIAL MEDIA AND THE STOCK MARKETS: AN EMERGING MARKET PERSPECTIVE. Journal of Business Economics and Management, 2021, 22, 1614-1632.	1.1	3
107	Sentiment and stock market connectedness: Evidence from the U.S. â€œ China trade war. International Review of Financial Analysis, 2022, 80, 102031.	3.1	21
108	Borrower discouragement prevalence for Eurozone SMEs: Investigating the impact of economic sentiment. Journal of Economic Behavior and Organization, 2022, 194, 161-171.	1.0	13
109	How are social and mass media different in relation to the stock market? A study on topic coverage and predictive value. Information and Management, 2022, 59, 103588.	3.6	11
110	Sentiment change and negative herding: Evidence from microblogging and news. Journal of Business Research, 2022, 142, 364-376.	5.8	21

#	ARTICLE	IF	CITATIONS
111	The effects of public sentiments and feelings on stock market behavior: Evidence from Australia. <i>Journal of Economic Behavior and Organization</i> , 2022, 193, 443-472.	1.0	23
112	SOSYAL MEDYA VE İNTERNET KULLANIMININ FİNANSAL SİSTEM İZLENİMLERİNE YEREL VE ZERARLI ETKİLERİNİN İZLENİMİ VE YÖNETİM ARAŞTIRMALARI Dergisi, 2022, 5, 177-190.	0.4	0
113	Alternative data and sentiment analysis: Prospecting non-standard data in machine learning-driven finance. <i>Big Data and Society</i> , 2022, 9, 205395172110707.	2.6	22
114	Reduced trolling on Russian holidays and daily US Presidential election odds. <i>PLoS ONE</i> , 2022, 17, e0264507.	1.1	0
115	U.S. banks' lending, financial stability, and text-based sentiment analysis. <i>Journal of Economic Behavior and Organization</i> , 2022, 197, 73-90.	1.0	4
116	The relationship between global stock and precious metals under Covid-19 and happiness perspectives. <i>Resources Policy</i> , 2022, 77, 102634.	4.2	6
120	A Sentiment Index of the Housing Market in China: Text Mining of Narratives on Social Media. <i>Journal of Real Estate Finance and Economics</i> , 2023, 66, 77-118.	0.8	3
121	Firm-level investor sentiment and corporate announcement returns. <i>Journal of Banking and Finance</i> , 2022, 144, 106586.	1.4	9
122	Cross Country Determinants of Investors' Sentiments Prediction in Emerging Markets Using ANN. <i>Frontiers in Artificial Intelligence</i> , 0, 5, .	2.0	0
123	The Price Impact of Tweets: A High-Frequency Study. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
124	Digital platforms in the news industry: how social media platforms impact traditional media news viewership. <i>European Journal of Information Systems</i> , 2024, 33, 1-18.	5.5	10
125	Comovements between multidimensional investor sentiment and returns on internet financial products. <i>International Review of Financial Analysis</i> , 2023, 85, 102433.	3.1	4
126	Deep Learning-based Integrated Framework for stock price movement prediction. <i>Applied Soft Computing Journal</i> , 2023, 133, 109921.	4.1	21
127	Surveillance Capitalism or Democracy? The Death Match of Institutional Orders and the Politics of Knowledge in Our Information Civilization. <i>Organization Theory</i> , 2022, 3, 263178772211292.	2.7	19
128	A trans-national comparison of stock market movements and related social media chatter during the COVID-19 pandemic. <i>Journal of Business Analytics</i> , 2023, 6, 203-216.	1.8	1
129	The Impact of the Social Mood on the Italian Sovereign Debt Market: A Twitter Perspective. <i>Italian Economic Journal</i> , 2024, 10, 125-154.	0.9	0
130	The evolution of studies on social media sentiment in the stock market: Insights from bibliometric analysis. <i>Scientific African</i> , 2023, 20, e01596.	0.7	6
131	Intentional and spurious herding behavior: A sentiment driven analysis. <i>Journal of Behavioral and Experimental Finance</i> , 2023, 38, 100810.	2.1	1



#	ARTICLE	IF	CITATIONS
132	Societal Opinion Mining Using Machine Intelligence. , 2023, , 267-296.		0
146	FinXABSA: Explainable Finance through Aspect-Based Sentiment Analysis. , 2023, , .		0