

Silver Sentiment Cycles

15. November 2014

using online mood data



PsychSignal

PsychSignal - discovery and processing of sentiment signals



The screenshot shows the top navigation bar of the PsychSignal website. It includes the PsychSignal logo (a head with a brain) and the name 'PsychSignal'. To the right are links for 'WHAT WE DO', 'WHO WE ARE', 'CLIENTS & PRESS', 'SEE THE PROOF', 'DOCS', and 'FEATURES'. A 'Sign in' button is located on the far right. Below the navigation bar is a large heading 'What We Do' in a cursive font. Underneath the heading are three buttons: 'What we sell', 'How do we do it', and 'What we believe'. The main content area contains two numbered points:

- 1.** We scour the **online conversation** looking for distinct psychological **expressions of emotion** or attitude.
We look for the granular expressions individuals add to the online conversation. We love short form, time stamped messages, and today that looks like **Twitter, StockTwits and chat rooms**. Tomorrow it could be something else? Newspaper articles are written by **journalists and copy editors** over the space of hours or days, **opinion pieces** involve multiple people and **bloggers** normally don't use their **blogs** as a form of short form expression... they use **Twitter**. Because of those facts you won't see us looking to process **long form news, blogs or opinion pieces**, not because they aren't **valuable**, but because they cloud the picture of **real time crowd mood**.
- 2.** We **aggregate millions of expressions** to arrive at a picture of crowd mood in real time
Our distinct and studied theory is to aggregate **millions of expressions**. In the same way **Google** made sense of the internet web structure by aggregating and ranking **link structure**. Our theory creates a structure of world **mood by aggregating and scoring emotions**.

Direct access to PsychSignal data via API/WTT Charting or WTTs integrated Quandl datafeed for further analysis



Quandl Data About Search for data Help Log in

iShares Silver Trust (SLV) Bullish/Bearish Sentiment Index

FROM THE DATABASE:
PsychSignal
(14,046 datasets)
PsychSignal

UPDATED
2 days ago, on 14 Nov 2014

FREQUENCY
Daily

DESCRIPTION
PsychSignal aims to provide the most granular and accurate real time financial sentiment indices in the world. Our sentiment engine is designed specifically with the goal of measuring the attitudes "bullishness" and "bearishness". We look for the granular expressions individuals add to the online conversation, on Twitter, StockTwits and chat rooms. Our distinct and studied theory is to aggregate millions of expressions. In the same way Google made sense of the internet web structure by aggregating and ranking link structure, our theory creates a structure of world mood by aggregating and scoring emotions. Once identified and aggregated, our proprietary engine continually scores each emotion or attitude to determine the degree present. This allows us to create a nuanced and detailed picture of crowd mood.

VALIDATE

Quandl Code
PSYCH/SLV_I

EXPORT DATA
API

Libraries

Tools

LATEST VALUES

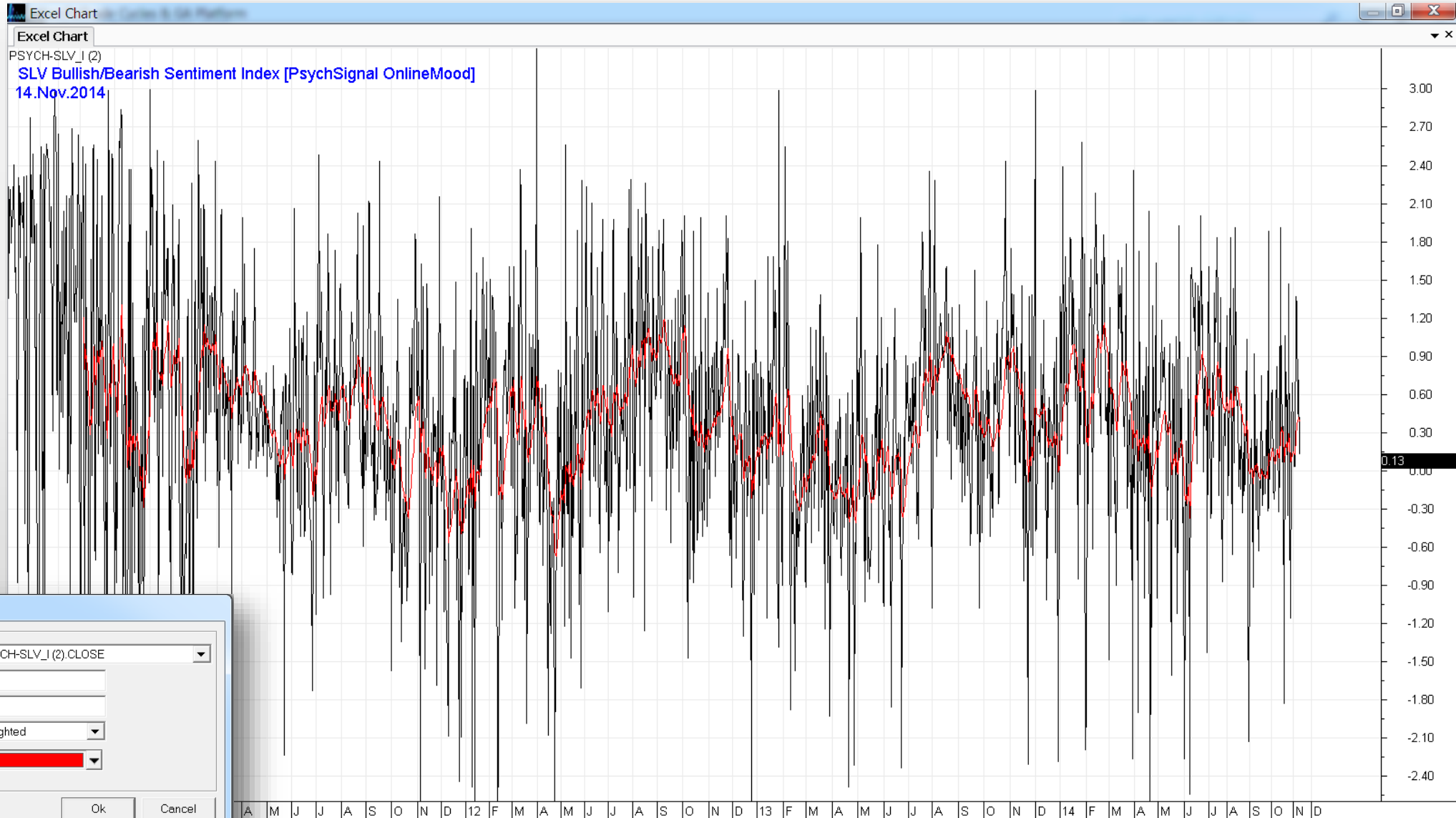
DATE	BULLISH	BEARISH
2014-11-11	0.99	0.85

Create composite “Silver Sentiment Index” for cycle analysis

	A	B	C	D	E	F
1	Date	Bullish	Bearish	Result (bulls-bears)		
2	11/11/2014	0.986429	0.852143	0.134286		<p>iShares Silver Trust (SLV) Bullish/Bearish Sentiment Index</p> <p>Quandl: PSYCH/SLV_I</p> <p>Description PscyhSignal aims to provide the most granular and accurate real time financial sentiment indices in the world. Our sentiment engine is designed specifically with the goal of measuring the attitudes "bullishness" and "bearishness". We look for the granular expressions individuals add to the online conversation, on Twitter, StockTwits and chat rooms. Our distinct and studied theory is to aggregate millions of expressions. In the same way Google made sense of the internet web structure by aggregating and ranking link structure, our theory creates a structure of world mood by aggregating and scoring emotions. Once identified and aggregated, our proprietary engine continually scores each emotion or attitude to determine the degree present. This allows us to create a nuanced and detailed picture of crowd mood.</p>
3	11/10/2014	1.037826	0.326087	0.711739		
4	11/9/2014	1.1475	0.6975	0.45		
5	11/8/2014	1.780625	0.466875	1.31375		
6	11/7/2014	1.618333	0.248667	1.369666		
7	11/4/2014	0.81	0.779524	0.030476		
8	11/3/2014	0.8	0.768	0.032		
9	11/2/2014	1.192143	0.945	0.247143		
10	11/1/2014	0.801429	0.554286	0.247143		
11	10/31/2014	1.301	0.61075	0.69025		
12	10/28/2014	1.103333	0.871667	0.231666		
13	10/27/2014	0.51	1.675	-1.165		
14	10/26/2014	0.708	0.956	-0.248		
15	10/25/2014	1.4725	0	1.4725		
16	10/24/2014	0.612857	0.97	-0.357143		
17	10/21/2014	1.285882	0.687059	0.598823		
18	10/20/2014	1.239	0.732	0.507		
19	10/19/2014	1.393333	0.326667	1.066666		
20	10/18/2014	0	1.844	-1.844		
21	10/17/2014	1.54	1.195	0.345		

Analysis of the PsychSignal data in WhenToTrade Plattform

Data as of: 11. Nov. 2014



LvT NMAx

Indicator Settings

Source: PSYCH-SLV_I (2).CLOSE

Long Cycle: 89

Short Cycle: 21

MA Type: Weighted

Color: █

Ok Cancel

Add Dynamic Cycle Explorer to Chart

DCE Settings

LvT Dynamic Cycle Explorer

PSYCH-SLV_I (2).close

Range

Presets:

Length Min: 100 Max: 210

Bartels Limit: 49

Cyclic Price Component

Plot price cycle

Color:

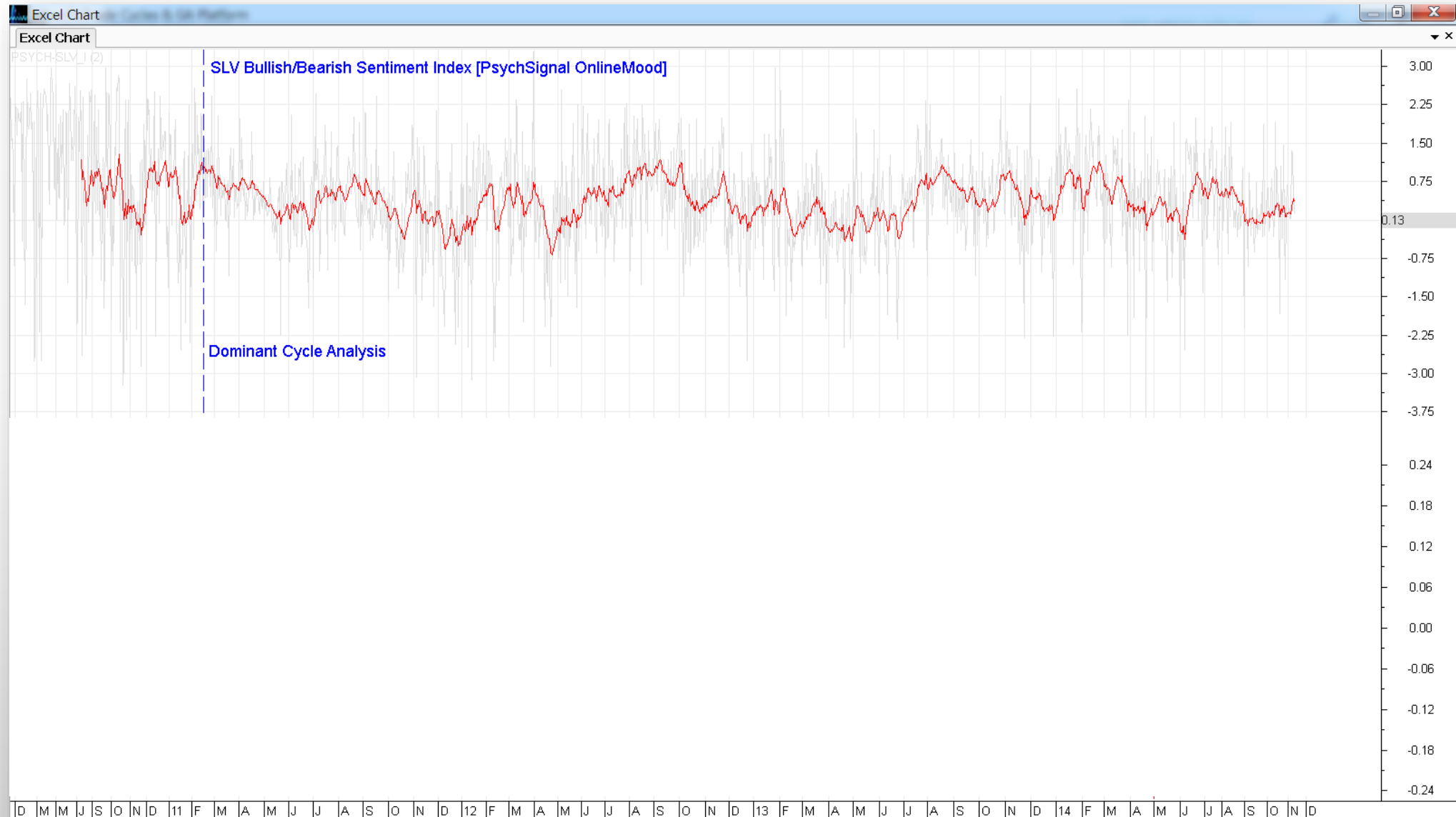
Thickness: 1

Dominant Cycle Plot

Color: Thickness: 1 Plot Back: 1200

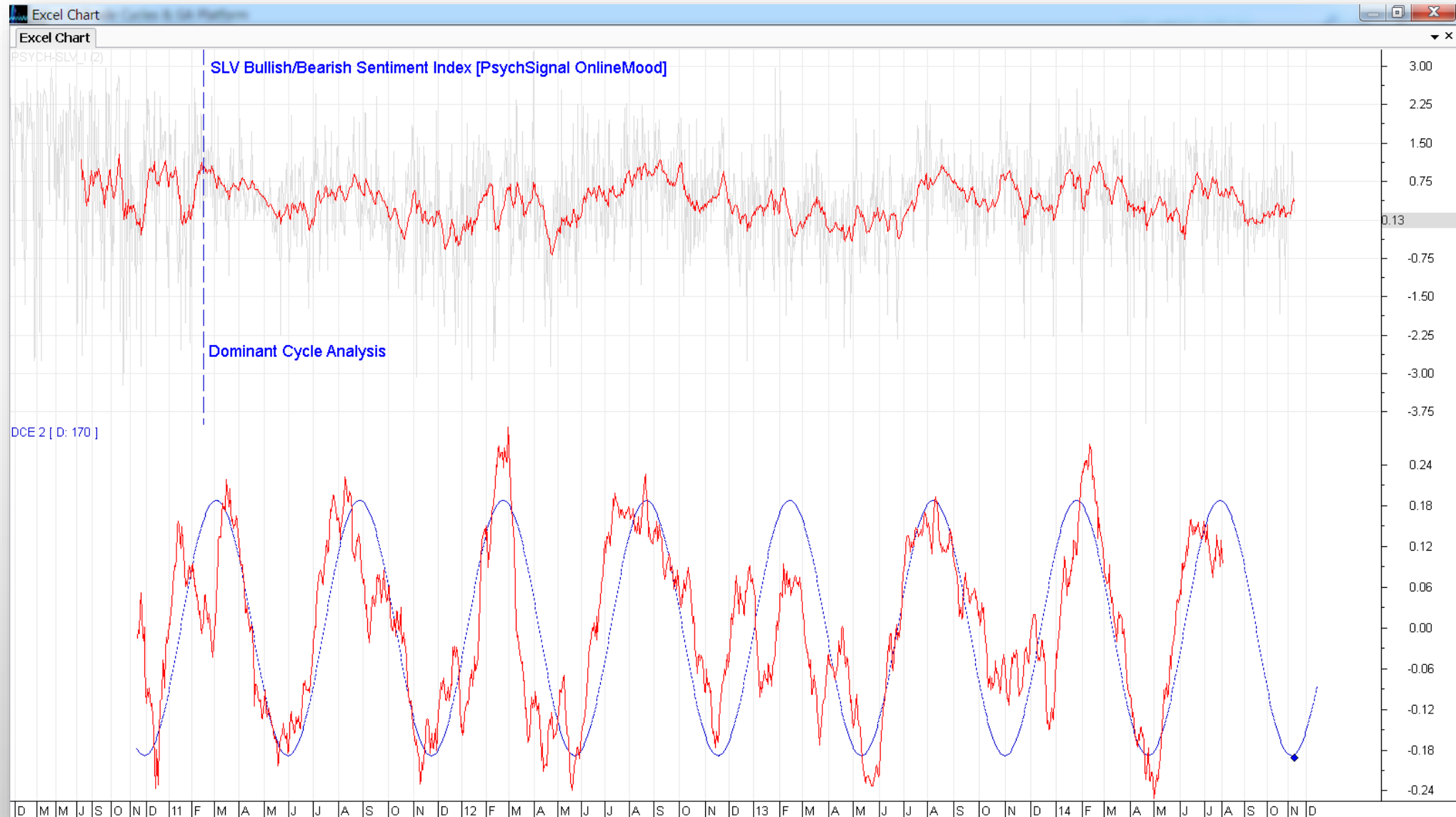
DCE: Detected dominant cycle in sentiment data automatically

Data as of: 11. Nov. 2014



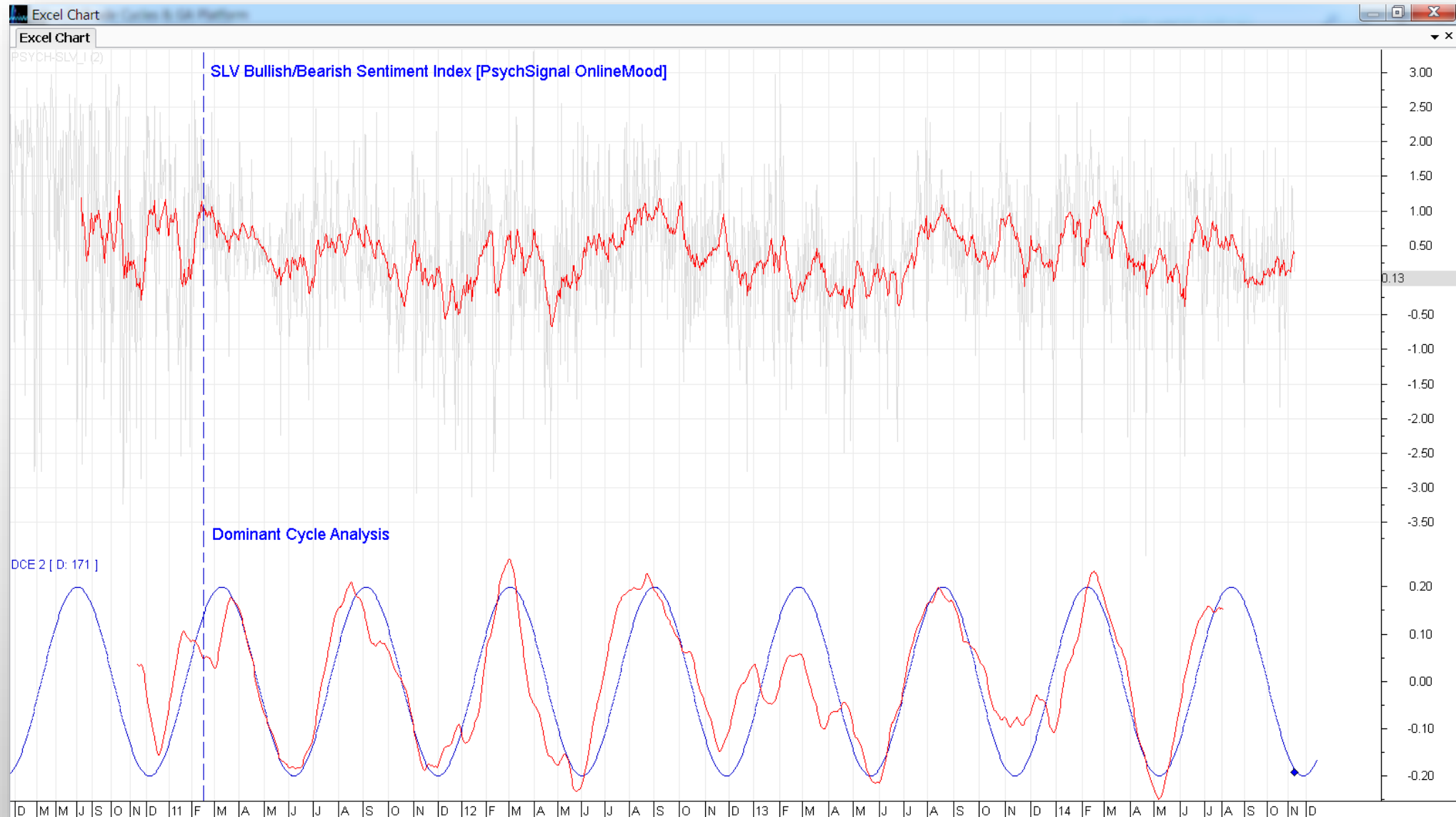
DCE: Detected dominant cycle in sentiment data automatically

Data as of: 11. Nov. 2014



Using the smoothed, pre-processed sentiment data

Data as of: 11. Nov. 2014



Mapping the sentiment cycle to the Silver iShares Index (SLV)

Data as of: 15. Nov. 2014



Summary – WTT & PsychSignal

- PsychSignal delivers aggregated sentiment data by accurately measuring and aggregating millions of individual emotions (“online mood”)
- WhenToTrade delivers cycle analysis and prediction models for dynamic and dominant cycle analysis
- WhenToTrade adds a real world trading predictive model for financial markets
 - a separate skill set on top of sentiment data creation



Sentiment does not jump from one state to the other – it moves in cycles. Therefore, the combination of state of the art sentiment data from PsychSignal with latest cycle analysis and prediction tools from WTT delivers a truly unique view on financial markets.