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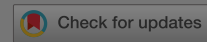
Articles

# Are Oil Price News Headlines Statistically and Economically Significant for Investors?

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# Notes

1. For related studies, see Narayan and Sharma [[2014a](#)], Moya-Martinez, Ferrer-Lapena, and Escribano-Sotos [[2014](#)], and Arouri [[2011](#)].
2. Newspaper articles have also been used to measure economic uncertainty (see Baker et al. [[2013](#)]). For non-media-based uncertainty analysis, see Bashar, Wadud, and Ahmed [[2013](#)], Kang and Ratti [[2013a](#), [2013b](#)], and Antonakakis, Chatziantoniou, and Filis [[2013](#)].
3. In an earlier version of this article, we had used data for the period 1995 to 2006. After presenting this article at several places we updated the dataset to 2009. We found that our main results did not change. There is a substantial cost associated with updating the dataset as the news data has to be hand collected. As our subsample results have been robust, we believe that updating this dataset by another few years is unlikely to change our main story. From the analysis we have done, it is clear that the results we obtain are not subsample dependent.

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