

Mapping Rumours and Information Diffusion: Research update 01/08/2018

Since the previous research update, we have held a number of meetings at which different aspects of the research have been discussed. We have held a meeting at which the economists described the microstructure of mergers and acquisitions in detail, for the benefit of the linguists in the group. In addition, we have started data collection in several domains:

1. We have started analysing price and volume movements for the five largest completed mergers in US history, before and after the mergers were publicly announced.
2. We have started creating timelines of key events for each of these mergers, based on submissions by the firms to the Securities and Exchange Commission.

In addition, the linguists have started laying the groundwork to create timelines of relevant tweets from Twitter. In addition, we are currently in the process of analysing how to create timelines for relevant news releases through EIKON (Thomson Reuters) and Bloomberg. Also, we are planning to analyse movements in price and volume of options written on the relevant firms.