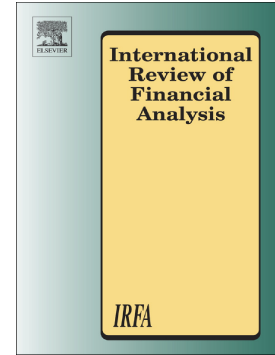


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Does social network sentiment influence the relationship between the S&P 500 and gold returns?

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Abstract

This study explored the relationship between investor sentiment (extracted from the StockTwits social network), the S&P 500 Index and gold returns. We investigated bilateral causality between gold prices and S&P 500 prices, the power of investor

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