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The cross-correlations between online sentiment proxies: Evidence from Google Trends and Twitter

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these typos. We have revised them and label them in red accordingly.

Comments 2: The tense is not consistent and there are mistakes for the singular and plural forms in this paper.
Response: We are so sorry for this mistake. We have corrected the mistakes in the corresponding sections and labeled them in red in the new submitted version of this paper.

Comments 3: The conclusions need some financial intuition.
Response: You are absolutely right on this issue and we really appreciate this comment. We have added some explanatory sentences in the empirical results and conclusions in this revised manuscript.

Comments 4: The expression of the literature review is too simple. Most of the literature is simply piling up. Please give more detailed description.
Response: Thank you very much for your suggestion. We have revised them and label them in red accordingly.

Reviewer #5:

Comments 1: The authors present a detailed investigation between two online sentiment proxies. One is from google trends and the other is from twitter. Significant nonlinear correlated behaviors are observed between these two sentiment proxies. The indicator of such nonlinear correlation exhibits a highly correlated behavior with the DJIA index. The results are very interesting. In my opinion, this paper can be accepted in current form.
Response: We really appreciate your reviewing our manuscript. Thank you very much!

We tried our best to improve the manuscript and made some changes in the manuscript. These changes will not influence the content and framework of the paper. And here we did not list the changes but marked in red in revised paper.

We appreciate for your warm work earnestly, and hope that the correction will meet with approval.

Once again, thank you very much for your comments and suggestions!

with very best wishes,
Dehua Shen

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